

# Modeling Exercises

## Queues as

# Continuous-time Markov chains

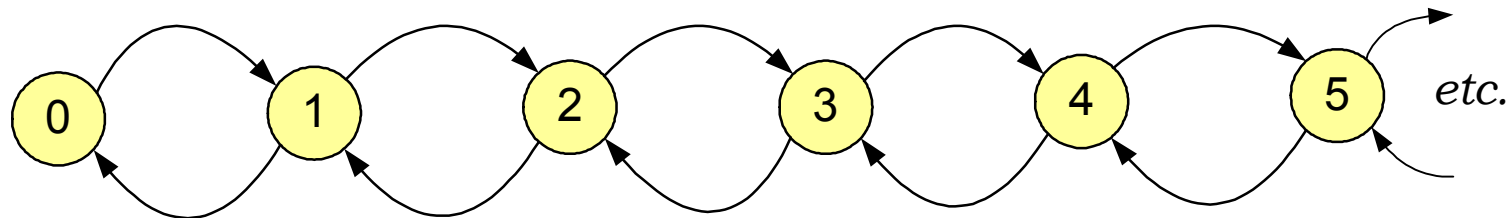
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In each of the following cases, unless specified otherwise:

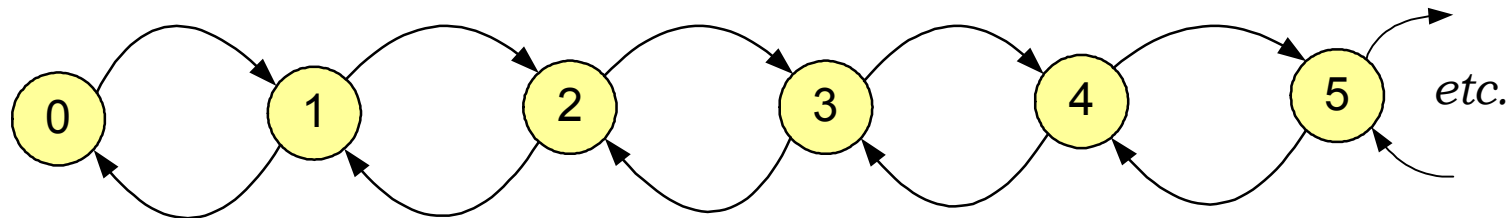
- ◆ customers arrive according to a Poisson process at the rate  $\lambda$
- ◆ each of 2 servers works at the rate  $\mu$ , with the service time having an exponential distribution.

*Note: A birth-death model is not appropriate for all of these queues!*

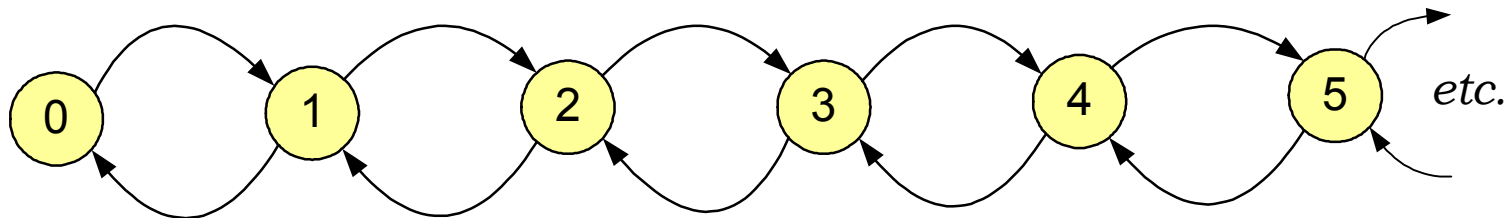
If a customer arrives and finds both servers busy, there is a 25% probability that he departs without entering the queue.



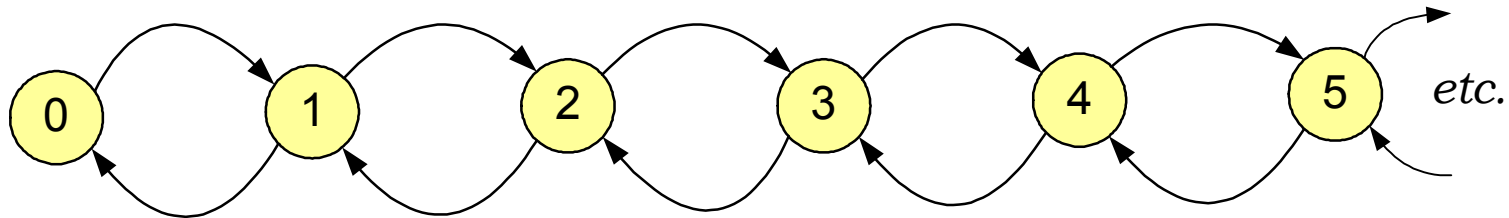
If a server finishes serving a customer and no customers are waiting, he helps out the other server if that server is busy, reducing the mean time for the job by 25%.



Arrivals are according to a Poisson process, but each arrival consists of either 1 or 2 customers, with probability 75% and 25%, respectively.



A waiting customer may get discouraged and leave the queue at any time--the length of time which he will wait having exponential distribution with mean  $\frac{1}{3\lambda}$



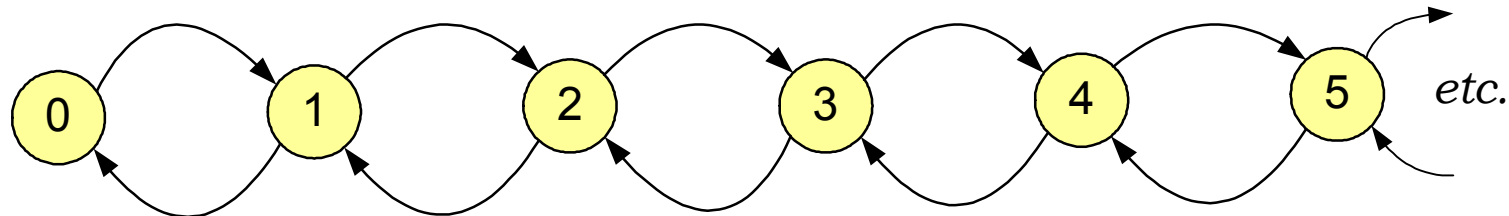
One-third of the customers require only a minor service, requiring only half the time of a regular service.

Server B works at half the rate of server A.  
When both servers are idle, an arriving customer prefers server A, and if a customer is being served by B when A becomes free, he immediately switches to A.



Server B works at half the rate of server A.  
When both servers are idle, an arriving customer prefers server A.  
A customer may not switch servers once his service has begun.

There is a 10% probability that service of the customers is done improperly, in which case the customer re-enters the queue to be served again. (Mean service time in this case is the same as the original mean service time,  $1/\mu$ .)



Two types of customers arrive at a single-server queue, each according to a Poisson process:

VIPs with rate  $\lambda_1$ , and

NBs (nobodys) with rate  $\lambda_2$ .

Service rates are  $\mu_1$  and  $\mu_2$ , respectively.

The VIPs have complete priority over NBs.

If a NB is being served when a VIP arrives, he is “dropped” immediately.

His service then resumes when no VIPs are in the system.

Each service operation for a customer consists of 2 separate tasks, each requiring a time having exponential distribution with mean  $\frac{1}{2\mu}$ .

There is a single server. When he becomes idle, he takes a break until 3 customers have arrived and wait for service.

There is a single server, who takes a break when he becomes idle. In this case, the length of the break is exponentially distributed with mean 15 minutes.

At any time, a “catastrophe” may occur, and all customers in the queue immediately depart. The time between such events is exponentially distributed with mean 5 hours.

At a taxi stand, taxis looking for customers and customers looking for taxis arrive according to Poisson processes with rates  $\lambda_t$  and  $\lambda_c$ , respectively.

A taxi will always wait if no customers are at the stand.

However, an arriving customer waits only if there are 2 or fewer customers already waiting.



Four customers circulate between two single-server systems,  
i.e., all customers leaving server A enter the queue of server B, and vice versa.  
Server B works at half the rate of server A.

Customers arrive one at a time at a single-server queue, but the server processes the customers two at a time, unless only one customer remains in the queue when ready to begin the next service, in which case that single customer is served.

If a single customer is being served and a new customer arrives, the new customer must wait until service is completed.