

- **Relationship between**

$$E(L_s), E(L_q), E(W_s), E(W_q)$$

i) $E(L_s) = \frac{\rho}{1-\rho} = \frac{\lambda}{\mu-\lambda}$ and $E(W_s) = \frac{1}{\mu(1-\rho)} = \frac{1}{\mu-\lambda}$ therefore
 $E(L_s) = \lambda E(W_s)$

ii) $E(L_q) = \frac{\rho^2}{1-\rho} = \frac{\lambda^2}{\mu(\mu-\lambda)}$ and $E(W_q) = \frac{\rho}{\mu(1-\rho)} = \frac{\lambda}{\mu(\mu-\lambda)}$, Therefore,
 $E(L_q) = \lambda E(W_q)$

iii) $E(W_s) = \frac{1}{\mu(1-\rho)} = \frac{1}{\mu-\lambda}$ and $E(W_q) = \frac{\rho}{\mu(1-\rho)} = \frac{\lambda}{\mu(\mu-\lambda)}$, Therefore
 $E(W_s) = E(W_q) + \frac{1}{\mu}$

Model -2 (General Erlang Queuing model)

This model is similar to model 1 but difference is only that mean arrival rate and service rate are depend on n not constant.

- λ_n = mean effective arrival rate (number of customers arriving per unit time).
- μ_n = mean service rate per busy server (number of customers served per unit time)
- **Step 1: to find the system of steady state equations.**

Proceeding similarity as in Model 1, the Probability of n units in the system at time $(t + \Delta t)$ is given by

(i) (n-1) units in the system at time t with probability $P_{n-1}(t)$

Probability of one arrival in time Δt i.e. $P_1(\Delta t) = \lambda_{n-1} \Delta t$

Probability of no service in time Δt i.e. $\varphi_{\Delta t}(0) = 1 - \mu_{n-1} \Delta t$

The probability in this case is $P_{n-1}(t) \lambda_{n-1} \Delta t (1 - \mu_{n-1} \Delta t)$

(ii) n units in the system at time t with probability $P_n(t)$

Probability of no arrival in time Δt i.e. $P_0(\Delta t) = 1 - \lambda_n \Delta t$

Probability of no service in time Δt i.e. $\varphi_{\Delta t}(0) = 1 - \mu_n \Delta t$

The probability in this case is $P_n(t)(1 - \lambda_n \Delta t)(1 - \mu_n \Delta t)$

(iii) $(n+1)$ units in the system at time t with probability $P_{n+1}(t)$

Probability of no arrival in time Δt i.e. $P_0(\Delta t) = 1 - \lambda_{n+1} \Delta t$

Probability of one service in time Δt i.e. $\varphi_{\Delta t}(0) = \mu_{n+1} \Delta t$

The probability in this case is $P_{n+1}(t)(1 - \lambda_{n+1} \Delta t) \cdot \mu_{n+1} \Delta t$

Since all the above three cases are mutually exclusive, therefore $P_n(t + \Delta t)$, the probability of n units in the system at time $(t + \Delta t)$ is obtained by adding the probabilities in the above three cases.

$$P_n(t + \Delta t) = P_{n-1}(t) \lambda_{n-1} \Delta t (1 - \mu_{n-1} \Delta t) + P_n(t) (1 - \lambda_n \Delta t) (1 - \mu_n \Delta t) + P_{n+1}(t) (1 - \lambda_{n+1} \Delta t) \cdot \mu_{n+1} \Delta t$$

$$\frac{P_n(t + \Delta t) - P_n(t)}{\Delta t} = \lambda_{n-1} P_{n-1}(t) - (\lambda_n + \mu_n) P_n(t) + \mu_{n+1} P_{n+1}(t) + \frac{\text{higher order of } \Delta t}{\Delta t} \quad (1)$$

Similarly there is no units in the system at time $(t + \Delta t)$ in the following two ways.

(i) No units in the system at time t with probability $P_0(t)$

Probability of no arrival in time Δt i.e. $P_0(\Delta t) = 1 - \lambda_0 \Delta t$

The probability in this case is $P_0(t)(1 - \lambda_0 \Delta t)$

(ii) one units in the system at time t with probability $P_1(t)$

Probability of no arrival in time Δt i.e. $P_0(\Delta t) = 1 - \lambda_1 \Delta t$

Probability of one service in time Δt i.e. $\varphi_{\Delta t}(0) = \mu_1 \Delta t$

The probability in this case is $P_1(t)(1 - \lambda_1 \Delta t) \cdot \mu_1 \Delta t$

Adding the probabilities in the above two cases.

$$P_0(t + \Delta t) = P_0(t)(1 - \lambda_0 \Delta t) + P_1(t)(1 - \lambda_1 \Delta t) \cdot \mu_1 \Delta t$$

$$\frac{P_0(t + \Delta t) - P_0(t)}{\Delta t} = -\lambda_0 P_0(t) + \mu_1 P_1(t) + \frac{\text{higher order of } \Delta t}{\Delta t} \quad (2)$$

Taking limit $\Delta t \rightarrow 0$, from (1) & (2)

$$P'_n(t) = \lambda_{n-1} P_{n-1}(t) - (\lambda_n + \mu_n) P_n(t) + \mu_{n+1} P_{n+1}(t) \quad (3)$$

$$P'_0(t) = -\lambda_0 P_0(t) + \mu_1 P_1(t) \quad (4)$$

When the system reaches steady state i.e.

$$\lim_{t \rightarrow \infty} P_n(t) = P_n \text{ and } \lim_{t \rightarrow \infty} P'_n(t) = 0$$

$$\text{Therefore } \lambda_{n-1} P_{n-1}(t) - (\lambda_n + \mu_n) P_n(t) + \mu_{n+1} P_{n+1}(t) = 0 \quad (5)$$

$$-\lambda_0 P_0(t) + \mu_1 P_1(t) = 0 \quad (6)$$

These equations (5) and (6) are the steady state equations of the system.

To solve the steady state equations (5) and (6) obtained in step 1.

$$P_1 = \frac{\lambda_0}{\mu_1} P_0$$

From (6)

$$P_{n+1}(t) = -\frac{\lambda_{n-1}}{\mu_{n+1}} P_{n-1}(t) + \frac{(\lambda_n + \mu_n)}{\mu_{n+1}} P_n(t) = -\frac{\lambda_{n-1}}{\mu_{n+1}} P_{n-1}(t) + \left(\frac{\lambda_n}{\mu_{n+1}} + \frac{\mu_n}{\mu_{n+1}} \right) P_n(t)$$

From(5)

$$\text{put } n=1 \quad P_2(t) = -\frac{\lambda_0}{\mu_2} P_0(t) + \frac{(\lambda_1 + \mu_1)}{\mu_2} P_1(t) = -\frac{\lambda_0}{\mu_2} P_0(t) + \left(\frac{\lambda_1}{\mu_2} + \frac{\mu_1}{\mu_2} \right) P_1(t)$$

$$P_2(t) = -\frac{\lambda_0}{\mu_2} \frac{\mu_1}{\lambda_0} P_1 + \frac{(\lambda_1 + \mu_1)}{\mu_2} P_1(t) = -\frac{\mu_1}{\mu_2} P_1(t) + \left(\frac{\lambda_1}{\mu_2} + \frac{\mu_1}{\mu_2} \right) P_1(t) = \frac{\lambda_1}{\mu_2} P_1(t) = \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} P_0$$

$$P_3(t) = \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} \frac{\lambda_2}{\mu_3} P_0$$

Similarly,

Proceeding in this way, we have

$$P_n(t) = \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} \frac{\lambda_2}{\mu_3} \dots \frac{\lambda_{n-1}}{\mu_n} P_0 \tag{7}$$

We know that $\sum_{n=1}^{\infty} P_n = 1 \Rightarrow P_0 + P_1 + P_2 + P_3 \dots = 1$

$$1 + \frac{\lambda_0}{\mu_1} P_0 + \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} P_0 + \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} \frac{\lambda_2}{\mu_3} P_0 \dots = 1$$

$$P_0 = \frac{1}{S} \tag{8}$$

$$S = 1 + \frac{\lambda_0}{\mu_1} P_0 + \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} P_0 + \frac{\lambda_0}{\mu_1} \frac{\lambda_1}{\mu_2} \frac{\lambda_2}{\mu_3} P_0 \dots \tag{9}$$

If S is divergent then $P_0=0$, which is meaningless.

Therefore, we assume that S is convergent series.

Particular cases:

$$\left. \begin{array}{l} \lambda_n = \lambda \\ \mu_n = \mu \end{array} \right\} \text{ (both independent of n)}$$

$$S = 1 + \frac{\lambda}{\mu} P_0 + \left(\frac{\lambda}{\mu} \right)^2 P_0 + \left(\frac{\lambda}{\mu} \right)^3 P_0 \dots$$

$$= \frac{1}{1 - \frac{\lambda}{\mu}} = \frac{1}{1 - \rho}$$

$$P_0 = 1 - \rho$$

$$P_n = \rho^n (1 - \rho)$$

These correspond to the result of Model 1.

$$\left. \begin{aligned} \lambda_n &= \frac{\lambda}{n+1} \\ \mu_n &= \mu \end{aligned} \right\} \text{Case 2:}$$

In this case λ_n decreases as n increases, i.e. arrival rate decreases with the increase in queue length and rate of service is independent of n.

This is called the case of “Queue with discouragement”.

Substituting the values of λ_n and μ_n in (9)

$$\begin{aligned} S &= 1 + \frac{\lambda}{\mu} P_0 + \frac{\lambda^2}{1.2\mu^2} P_0 + \frac{\lambda^3}{2.3\mu^3} P_0 + \dots \\ &= 1 + \rho + \frac{\rho^2}{2!} + \frac{\rho^3}{3!} + \dots = e^\rho \end{aligned}$$

From (8)

$$P_0 = \frac{1}{S} = e^{-\rho}$$

$$P_1 = \frac{\lambda_0}{\mu_1} P_0 = \rho e^{-\rho}$$

$$P_2(t) = \frac{\lambda_0 \lambda_1}{\mu_1 \mu_2} P_0 = \frac{\rho^2}{2!} e^{-\rho}$$

$$P_2(t) = \frac{\rho^n}{n!} e^{-\rho} \tag{11}$$

Which implies that $P_n(t)$ follows the poisson distribution.

Case 3: If $\lambda_n = n$ and $\mu_n = n\mu$, This is known as a problem of “queue with infinite number of channels”

Substituting the values of λ_n and μ_n in (9)

$$S = 1 + \frac{\lambda}{\mu} P_0 + \frac{\lambda^2}{1.2\mu^2} P_0 + \frac{\lambda^3}{2.3\mu^3} P_0 + \dots$$

$$= 1 + \rho + \frac{\rho^2}{2!} + \frac{\rho^3}{3!} + \dots = e^\rho$$

$$P_0 = \frac{1}{S} = e^{-\rho} \tag{12}$$

$$P_1 = \frac{\lambda_0}{\mu_1} P_0 = \rho e^{-\rho}$$

$$P_2(t) = \frac{\lambda_0 \lambda_1}{\mu_1 \mu_2} P_0 = \frac{\rho^2}{2!} e^{-\rho}$$

$$P_n(t) = \frac{\rho^n}{n!} e^{-\rho} \tag{13}$$

Which implies that $P_n(t)$ follows the poisson distribution in this case also.

(a) To find Expected (or average) number of customer in the system (customers in the line plus the customer being served)

$$E(L_s) = \sum_{n=0}^{\infty} n P_n = \sum_{n=0}^{\infty} n \frac{\rho^n}{n!} e^{-\rho} = \rho \sum_{n=0}^{\infty} \frac{\rho^{n-1}}{(n-1)!} e^{-\rho} = \rho e^{-\rho} e^\rho = \rho$$

$$E(L_s) = \rho = \frac{\lambda}{\mu}$$

Now with the help of relations (A), (B), and (C), $E(L_q)$, $E(W_q)$ and $E(W_s)$ may be obtained.