

## Tutorial Sheet 4: Queueing Theory: Beyond M/M/n Queues

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**Exercise 1:** For the mathematically inclined: Prove Palm's identity:

$$m_i = \int_0^\infty X^i p_x(X) dx = \int_0^\infty iX^{i-1} [1 - P_x(X)] dx$$

What are the specific forms for the mean and variance?

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**Exercise 2:** Consider the 1024:128 concentrator shown in figure 3.1. Assuming the offered traffic per line is 0.09 Erl, determine the blocking probability if the concentrator is implemented as a single switch.

For the three-stage implementation in figure 3.1, estimate the blocking probability with the same level of offered traffic.

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**Exercise 3:** For the 1024:128 line concentrator, the proposal is to use 64:16 switches in the first stage, 16:8 in the second stage and 8:8 in the third stage. Draw the switch, showing the interconnections between stages. (Show only the first, second and last modules in each stage.)

Recalculate the the blocking probability.

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**Exercise 4:** A 1000-line to 120 channel concentrator is proposed. The 120 output channels are implemented as four 30-channel TDM links. Compare two implementations: a) any of the thousand input channels can access any available output time slot; and b) the input lines are allocated to four 250-line groups and each group can access only one TDM line.

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**Exercise 5:** A queue with Markov arrivals with  $\lambda = 1$  has a single server which has a deterministic service time with holding time  $H = 0.8$ . Determine the average queue length and delay by the most appropriate method.

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**Exercise 6:** The paper by Gans *et al* proposes a method for estimating the mean waiting time for a small call centre as

$$E[\text{Wait for M/G/N}] \simeq E[\text{Wait for M/M/N}] \times \frac{1 + C^2}{2}$$

where  $C$  is the coefficient of variation of the service time.

Apply this method to a queue with Markov arrivals with  $\lambda = 1$ , a single server which has a general service time distribution with holding time  $H = 0.6$  and standard deviation  $\simeq 0.25$ . Compare the result to that given by the Pollaczek-Khintchine equations.

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