CONTENTS

Preface

ix

PART I QUEUEING NETWORK MODELS WITH BLOCKING AND APPLICATIONS

1.	Int	roduction	3
	1.1	Commonly used probability distributions	4
	1.2	Analysis of a single queue	6
	1.3	Queueing networks	8
		1.3.1 Product form solutions and BCMP theorem	9
		1.3.2 Numerical solutions	12
		1.3.3 Simulation	12
		1.3.4 Approximate solutions	13
		1.3.5 Performance metrics	13
	1.4	Queueing networks with finite capacity queues	15
	1.5	Bibliographical notes and references	16
		1.5.1 Books on queueing theory and queueing systems	16
		1.5.2 Surveys, tutorials and books on queueing networks with	17
		1.5.3 Publications on queueing networks	17
2.	On	eveing networks with blocking	25
	21	Single class networks	25
	$\frac{2.1}{2.2}$	Blocking mechanisms	23
	$\frac{2.2}{2.3}$	Blocking and state dependent routing	35
	2.5 2 4	Multiclass queueing networks with finite capacity queues	35
	2.1	Performance indices	37
	$\frac{2.5}{2.6}$	Ribliographical notes	43
	Refe	erences	45
3.	Ap	plication examples of queueing networks with	51
	DIO Refe	erences	59
PA	Rele	II ANALYSIS OF QUEUEING NETWORKS	3
		WITH BLUCKING	

4. Exact analysis of Markovian networks	63
4.1 The Markov process as the network model	63
4.1.1 Repetitive Service Blocking - Random Destination	65
4.1.2 Repetitive Service Blocking - Fixed Destination	67

Contents

	4.1.3 Blocking After Service	68 72
	4.1.4 Blocking Before Service - Server Occupied	13
	4.1.5 Blocking Before Service - Server Not Occupied	79
	4.1.0 Blocking before service - Overall $4.1.7$ A simple example	70 80
	4.1.8 Stop and Recirculate Blocking	83
	4.1.9 Heterogeneous networks	86
42	Oueue length distribution and average performance indices	89
4.3	Arrival time distribution	95
4.4	Cycle time distribution	97
4.5	Bibliographical notes	99
Refe	prences	101
Exa	act analysis of special networks	103
5.1	Product form networks	103
	5.1.1 Product form solution of the joint queue length	104
	distribution	
5.2	Algorithms for product form networks	110
	5.2.1 Convolution algorithm	111
	5.2.2 Performance indices	120
5.3 \$	Symmetrical networks	123
	5.3.1 Solution reduction technique	125
	5.3.2 Performance indices	129
5.4	Arrival theorem	134
5.5	Bibliographical notes	136
Refe	prences	138
Ap	proximate and bound analysis	143
6.1	Introduction	143
6.2	Approximate analysis of closed networks	145
	6.2.1 Approximate methods for cyclic networks	147
	6.2.2 Approximate methods for arbitrary topology networks	154
6.3	Approximate analysis of open networks	158
	6.3.1 Approximate methods for tandem networks	158
	6.3.2 Approximate methods for acyclic and arbitrary topology networks	163
6.4	Bound analysis	168
6.5	Bibliographical notes	170
Refe	erences	172
	4.2 4.3 4.4 4.5 Refe 5.1 5.2 5.3 5.4 5.5 Refe 6.1 6.2 6.3 6.4 6.5 Refe	 4.1.3 Blocking After Service - Server Occupied 4.1.4 Blocking Before Service - Server Not Occupied 4.1.5 Blocking Before Service - Overall 4.1.6 Blocking Before Service - Overall 4.1.7 A simple example 4.1.8 Stop and Recirculate Blocking 4.1.9 Heterogeneous networks 4.2 Queue length distribution and average performance indices 4.3 Arrival time distribution 4.4 Cycle time distribution 4.5 Bibliographical notes References Exact analysis of special networks 5.1 Product form networks 5.1.1 Product form solution of the joint queue length distribution 5.2 Algorithms for product form networks 5.2.1 Convolution algorithm 5.2.2 Performance indices 5.3 Symmetrical networks 5.3.1 Solution reduction technique 5.3.2 Performance indices 5.4 Arrival theorem 5.5 Bibliographical notes References Approximate and bound analysis 6.1 Introduction 6.2 Approximate methods for cyclic networks 6.2.1 Approximate methods for arbitrary topology networks 6.3.1 Approximate methods for acyclic and arbitrary topology networks 6.3.1 Approximate methods for acyclic and arbitrary topology networks 6.3.1 Approximate methods for acyclic and arbitrary topology networks 6.4 Bound analysis 6.5 Bibliographical notes References

PART III PROPERTIES OF NETWORKS WITH BLOCKING

7. Equivalence, insensitivity and monotonicity properties 7.1 Equivalence properties: state distribution and average performance180

Contents

		indices			
		7.1.1 Special equivalences	181		
		7.1.2 Equivalences between networks with and without blocking	183		
		7.1.3 Equivalences between different blocking types	184		
	7.2	Equivalence properties: passage time distribution	195		
	7.3	Equivalence properties: fork/join networks	196		
	7.4	Insensitivity	201		
	7.5	Monotonicity	202		
		7.5.1 Performance comparison of blocking symmetrical networks	203		
	7.6	Bibliographical notes	211		
	Refe	rences	213		
			-		
8.	But	fer allocation in queueing networks with finite	217		
	cap	acities			
	8.1	Buffer allocation problem	218		
	8.2	An approximation algorithm for open networks with blocking	220		
	8.3	Dynamic programming approach	222		
		8.3.1 Forward problem	222		
		8.3.2 Backward problem	224		
		8.3.3 Algorithm	225		
	8.4	An extension	225		
		8.4.1 Forward problem	227		
		8.4.2 Backward problem	227		
	05	8.4.3 Algorithm	228		
	8.5	Validation	229		
	ð.0 Dofe	renega 222	232		
	Rele	Tences 255			
Re	References				
Та	Table of Symbols				

Index

251