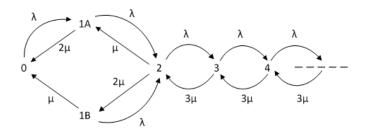
EE 633, Queueing Systems (2016-17F) Solution to Quiz – I

(a) State Transition Diagram

States defined as0: System Empty
1A: One user served by Teller A
1B: One user served by Teller B
n, n≥2 : Normal system state with both tellers working



(b) Balance Equations one equation out of the first four is redundant!

$$\begin{split} \lambda p_0 &= 2\mu p_{1A} + \mu p_{1B} \\ (\lambda + 2\mu) p_{1A} &= \lambda p_0 + \mu p_2 \\ p_{1B} (\lambda + \mu) &= 2\mu p_2 \\ \lambda (p_{1A} + p_{1B}) &= 3\mu p_2 \\ \dots \\ \lambda p_{n-1} &= 3\mu p_n \qquad n \geq 3 \end{split}$$

(c) State Probabilities as a function of p_2

Defining $\rho = \frac{\lambda}{\mu}$ and solving the above equations, we get $p_{1B} = \frac{2}{1+\rho} p_2$ $p_{1A} = \frac{3+\rho}{\rho(1+\rho)} p_2$ $p_0 = \frac{2(3+2\rho)}{\rho^2(1+\rho)} p_2$ $p_n = \left(\frac{\lambda}{3\mu}\right)^{n-2} p_2 = \left(\frac{\rho}{3}\right)^{n-2} p_2$ $n \ge 2$

The last expression holds only if $\lambda < 3\mu$. This is the condition for the queue to be stable

(d) The Normalization Condition will be the following

$$p_2\left[\frac{2}{1+\rho} + \frac{3+\rho}{\rho(1+\rho)} + \frac{6+4\rho}{\rho^2(1+\rho)} + \frac{3}{3-\rho}\right] = 1$$

(e) Bonus for Teller A: (Justification) Suppose P_A is the probability that Teller A is working and P_B that Teller B is working. Then taking into account the fact that Teller A works at twice the speed of Teller B, their bonus payments should be in the ratio $2P_A:P_B$.

$$P_{A} = p_{1A} + \sum_{n=2}^{\infty} p_{n} = \left[\frac{3+\rho}{\rho(1+\rho)} + \frac{3}{3-\rho}\right] p_{2} = \frac{9+3\rho+2\rho^{2}}{\rho(1+\rho)(3-\rho)} p_{2}$$
$$P_{B} = p_{1B} + \sum_{n=2}^{\infty} p_{n} = \left[\frac{2}{1+\rho} + \frac{3}{3-\rho}\right] p_{2} = \frac{9+\rho}{(1+\rho)(3-\rho)} p_{2}$$

Therefore Teller A should be paid a bonus amount of -

$$2Z \frac{\left(\frac{9+3\rho+2\rho^2}{\rho(1+\rho)(3-\rho)}\right)}{\left(\frac{9+\rho}{(1+\rho)(3-\rho)}\right)} = 2Z \left[\frac{9+3\rho+2\rho^2}{\rho(9+\rho)}\right]$$