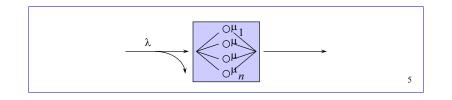


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7. Loss systems
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Pure loss system

- Finite number of servers (n < ∞), n service places, no waiting places (m = 0)
 - If the system is full (with all *n* servers occupied) when a customer arrives, it is not served at all but lost
 - Some customers may be lost
- From the customer's point of view, it is interesting to know e.g.
 - What is the probability that the system is full when it arrives?



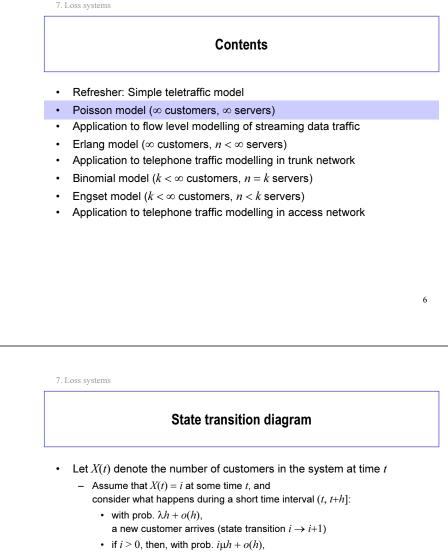
7. Loss systems

Poisson model (M/M/∞)

- Definition: Poisson model is the following simple teletraffic model:
 - Infinite number of independent customers ($k = \infty$)
 - Interarrival times are IID and exponentially distributed with mean $1/\!\lambda$
 - so, customers arrive according to a Poisson process with intensity $\boldsymbol{\lambda}$

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- Infinite number of servers $(n = \infty)$
- Service times are IID and exponentially distributed with mean $1/\mu$
- No waiting places (m = 0)
- Poisson model:
 - Using Kendall's notation, this is an $M\!/\!M\!/\!\infty$ queue
 - Infinite system, and, thus, lossless
- Notation:
 - $a = \lambda/\mu = \text{traffic intensity}$



- a customer leaves the system (state transition $i \rightarrow i-1$)
- Process X(t) is clearly a Markov process with state transition diagram

$$\underbrace{0}_{\mu} \xrightarrow{\lambda} \underbrace{1}_{\mu} \underbrace{2}_{\mu} \xrightarrow{\lambda} \underbrace{2}_{\mu} \underbrace{2}_{\mu} \underbrace{1}_{\mu} \underbrace{2}_{\mu} \underbrace{1}_{\mu} \underbrace{1}_{\mu}$$

• Note that process *X*(*t*) is an irreducible birth-death process with an infinite state space *S* = {0,1,2,...}

Equilibrium distribution (1)

Local balance equations (LBE):

$$\pi_i \lambda = \pi_{i+1}(i+1)\mu \qquad \text{(LBE)}$$

$$\Rightarrow \ \pi_{i+1} = \frac{\lambda}{(i+1)\mu} \pi_i = \frac{a}{i+1}\pi_i$$

$$\Rightarrow \ \pi_i = \frac{a^i}{i!}\pi_0, \ i = 0, 1, 2, \dots$$

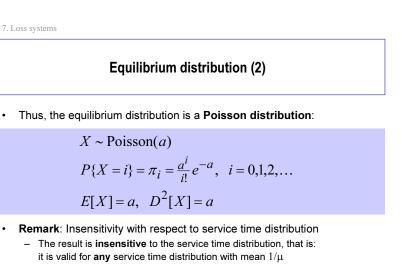
Normalizing condition (N):

$$\sum_{i=0}^{\infty} \pi_i = \pi_0 \sum_{i=0}^{\infty} \frac{a^i}{i!} = 1$$
(N)
$$\Rightarrow \pi_0 = \left(\sum_{i=0}^{\infty} \frac{a^i}{i!}\right)^{-1} = \left(e^a\right)^{-1} = e^{-a}$$

7. Loss systems

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- So, instead of the $M/M/\infty$ model, we can consider, as well, the more general $M/G/\infty$ model

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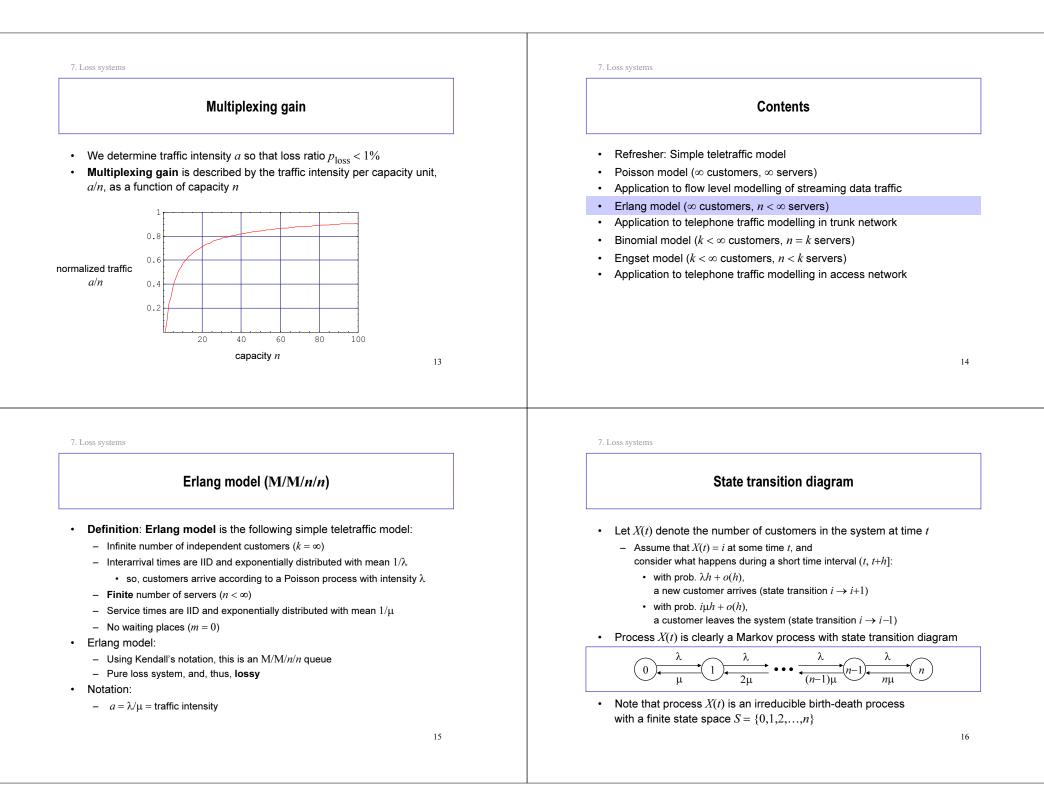
7. Loss systems

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Application to flow level modelling of streaming data traffic

- Poisson model may be applied to flow level modelling of streaming data ٠ traffic
 - customer = UDP flow with constant bit rate (CBR)
 - λ = flow arrival rate (flows per time unit)
 - $h = 1/\mu$ = average flow duration (time units)
 - $-a = \lambda/\mu = \text{traffic intensity}$
 - r = bit rate of a flow (data units per time unit)
 - N = nr of active flows obeying Poisson(a) distribution
- When the total transmission rate Nr exceeds the link capacity C = nr, ٠ bits are lost
 - loss ratio $p_{\rm loss}$ gives the ratio between the traffic lost and the traffic offered:

$$p_{\text{loss}} = \frac{E[(Nr-C)^+]}{E[Nr]} = \frac{E[(N-n)^+]}{E[N]} = \frac{1}{a} \sum_{i=n+1}^{\infty} (i-n) \frac{a^i}{i!} e^{-a}$$



Equilibrium distribution (1)

Local balance equations (LBE):

$$\pi_i \lambda = \pi_{i+1}(i+1)\mu \qquad \text{(LBE)}$$

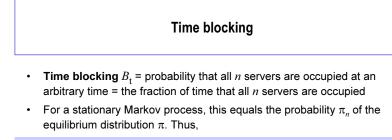
$$\Rightarrow \pi_{i+1} = \frac{\lambda}{(i+1)\mu} \pi_i = \frac{a}{i+1} \pi_i$$

$$\Rightarrow \pi_i = \frac{a^i}{i!} \pi_0, \quad i = 0, 1, \dots, n$$

• Normalizing condition (N):

$$\sum_{i=0}^{n} \pi_{i} = \pi_{0} \sum_{i=0}^{n} \frac{a^{i}}{i!} = 1$$
(N)
$$\Rightarrow \pi_{0} = \left(\sum_{i=0}^{n} \frac{a^{i}}{i!}\right)^{-1}$$
¹⁷

7. Loss systems



$$B_t \coloneqq P\{X = n\} = \pi_n = \frac{\frac{a^n}{n!}}{\sum\limits_{j=0}^n \frac{a^j}{j!}}$$

$$B_{\rm c} = B_{\rm t} = \frac{\frac{a^n}{n!}}{\sum_{j=0}^n \frac{a^j}{j!}}$$

· This is Erlang's blocking formula

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Application to telephone traffic modelling in trunk network

- Erlang model may be applied to modelling of telephone traffic in trunk network where the number of potential users of a link is large
 - customer = call
 - λ = call arrival rate (calls per time unit)
 - $h = 1/\mu$ = average call holding time (time units)
 - $a = \lambda/\mu$ = traffic intensity
 - *n* = link capacity (channels)
- A call is lost if all *n* channels are occupied when the call arrives
 - call blocking B_c gives the probability of such an event



7. Loss systems

Multiplexing gain • We determine traffic intensity *a* so that call blocking $B_c < 1\%$ Multiplexing gain is described by the traffic intensity per capacity unit, a/n, as a function of capacity n0.8 0.6 normalized traffic a/n 0.4 0.2 20 40 60 80 100 capacity n

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7. Loss systems 7. Loss systems Binomial model (M/M/k/k/k)**On-off type customer (1)** Definition: Binomial model is the following (simple) teletraffic model: • Let $X_i(t)$ denote the state of customer j (j = 1, 2, ..., k) at time t- Finite number of independent customers $(k < \infty)$ State 0 = idle, state 1 = active = in service • on-off type customers (alternating between idleness and activity) - Consider what happens during a short time interval (t, t+h]: – Idle times are IID and exponentially distributed with mean 1/v• if $X_i(t) = 0$, then, with prob. vh + o(h), - As many servers as customers (n = k)the customer becomes active (state transition $0 \rightarrow 1$) - Service times are IID and exponentially distributed with mean $1/\mu$ • if $X_i(t) = 1$, then, with prob. $\mu h + o(h)$, the customer becomes idle (state transition $1 \rightarrow 0$) - No waiting places (m = 0)• Process $X_i(t)$ is clearly a Markov process with state transition diagram Binomial model: - Using Kendall's notation, this is an M/M/k/k/k gueue - Although a finite system, this is clearly lossless On-off type customer: Note that process $X_i(t)$ is an irreducible birth-death process • service with a finite state space $S = \{0,1\}$ idleness 0 25 26 7. Loss systems 7. Loss systems On-off type customer (2) State transition diagram Local balance equations (LBE): • Let *X*(*t*) denote the number of active customers $\pi_0^{(j)} v = \pi_1^{(j)} \mu \implies \pi_1^{(j)} = \frac{v}{\mu} \pi_0^{(j)}$ - Assume that X(t) = i at some time t, and consider what happens during a short time interval (t, t+h]: Normalizing condition (N): • if i < k, then, with prob. (k-i)vh + o(h), $\pi_0^{(j)} + \pi_1^{(j)} = \pi_0^{(j)} (1 + \frac{v}{u}) = 1 \implies \pi_0^{(j)} = \frac{\mu}{v + \mu}, \ \pi_1^{(j)} = \frac{v}{v + \mu}$ an idle customer becomes active (state transition $i \rightarrow i+1$) • if i > 0, then, with prob. $i\mu h + o(h)$, an active customer becomes idle (state transition $i \rightarrow i-1$) So, the equilibrium distribution of a single customer is the Bernoulli Process X(t) is clearly a Markov process with state transition diagram ٠ **distribution** with success probability $v/(v+\mu)$ - offered traffic is $v/(v+\mu)$ • From this, we could deduce that the equilibrium distribution of the state of the whole system (that is: the number of active customers) is the binomial distribution $Bin(k, \nu/(\nu+\mu))$ • Note that process X(t) is an irreducible birth-death process with a finite state space $S = \{0, 1, \dots, k\}$ 27 28

Equilibrium distribution (1)

Local balance equations (LBE):

$$\begin{aligned} \pi_i(k-i)\nu &= \pi_{i+1}(i+1)\mu \qquad \text{(LBE)} \\ \Rightarrow &\pi_{i+1} = \frac{(k-i)\nu}{(i+1)\mu}\pi_i \\ \Rightarrow &\pi_i = \frac{k!}{i!(k-i)!} (\frac{\nu}{\mu})^i \pi_0 = {k \choose i} (\frac{\nu}{\mu})^i \pi_0, \quad i = 0, 1, \dots, k \end{aligned}$$

• Normalizing condition (N):

$$\sum_{i=0}^{k} \pi_{i} = \pi_{0} \sum_{i=0}^{k} {\binom{k}{i}} {(\frac{\nu}{\mu})^{i}} = 1$$
(N)
$$\Rightarrow \pi_{0} = \left(\sum_{i=0}^{k} {\binom{k}{i}} {(\frac{\nu}{\mu})^{i}} \right)^{-1} = (1 + \frac{\nu}{\mu})^{-k} = \left(\frac{\mu}{\nu + \mu} \right)^{k}_{29}$$

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Equilibrium distribution (2)

• Thus, the equilibrium distribution is a binomial distribution:

$$X \sim \operatorname{Bin}(k, \frac{\nu}{\nu + \mu})$$

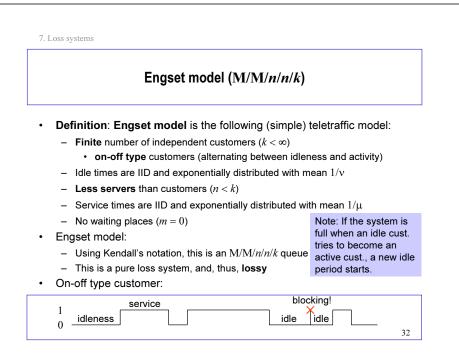
$$P\{X = i\} = \pi_i = {\binom{k}{i}} (\frac{\nu}{\nu + \mu})^i (\frac{\mu}{\nu + \mu})^{k - i}, \quad i = 0, 1, \dots, k$$

$$E[X] = \frac{k\nu}{\nu + \mu}, \quad D^2[X] = k \cdot \frac{\nu}{\nu + \mu} \cdot \frac{\mu}{\nu + \mu} = \frac{k\nu\mu}{(\nu + \mu)^2}$$

- **Remark**: Insensitivity w.r.t. service time and idle time distribution
 - The result is **insensitive both** to the service **and** the idle time distribution, that is: it is valid for **any** service time distribution with mean $1/\mu$ and **any** idle time distribution with mean $1/\nu$

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- So, instead of the M/M/k/k model, we can consider, as well, the more general G/G/k/k/k model





State transition diagram

- Let *X*(*t*) denote the number of active customers
 - Assume that X(t) = i at some time t, and consider what happens during a short time interval (t, t+h]:
 - if *i* < *n*, then, with prob. (*k*−*i*)v*h* + *o*(*h*), an idle customer becomes active (state transition *i* → *i*+1)
 - if *i* > 0, then, with prob. *i*µ*h* + *o*(*h*),
 an active customer becomes idle (state transition *i* → *i*−1)
- Process *X*(*t*) is clearly a Markov process with state transition diagram

$$\underbrace{0}_{\mu} \underbrace{kv}_{\mu} \underbrace{1}_{\mu} \underbrace{(k-1)v}_{2\mu} \underbrace{kv}_{\mu} \underbrace{(k-n+2)v}_{(n-1)\mu} \underbrace{(k-n+1)v}_{n\mu} \underbrace{n}_{n\mu}$$

• Note that process *X*(*t*) is an irreducible birth-death process with a finite state space *S* = {0,1,...,*n*}

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7. Loss systems

Equilibrium distribution (2)

• Thus, the equilibrium distribution is a truncated binomial distribution:

$$P\{X=i\} = \pi_i = \frac{\binom{k}{i}\binom{\nu}{\mu}^i}{\sum\limits_{j=0}^n \binom{k}{j}\binom{\nu}{\mu}^j} = \frac{\binom{k}{i}\binom{\nu}{\nu+\mu}^i (\frac{\mu}{\nu+\mu})^{k-i}}{\sum\limits_{j=0}^n \binom{k}{j}\binom{\nu}{\nu+\mu}^j (\frac{\mu}{\nu+\mu})^{k-j}}, i = 0, \dots, n$$

- Offered traffic is $k\nu/(\nu+\mu)$
- Remark: Insensitivity w.r.t. service time and idle time distribution
 - The result is **insensitive both** to the service **and** the idle time distribution, that is: it is valid for **any** service time distribution with mean $1/\mu$ and **any** idle time distribution with mean $1/\nu$
 - So, instead of the M/M/n/n/k model, we can consider, as well, the more general G/G/n/n/k model

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7. Loss systems

Equilibrium distribution (1)

Local balance equations (LBE):

$$\pi_{i}(k-i)\nu = \pi_{i+1}(i+1)\mu \qquad \text{(LBE)}$$

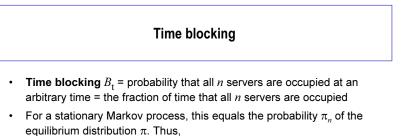
$$\Rightarrow \ \pi_{i+1} = \frac{(k-i)\nu}{(i+1)\mu}\pi_{i}$$

$$\Rightarrow \ \pi_{i} = \frac{k!}{i!(k-i)!} (\frac{\nu}{\mu})^{i}\pi_{0} = {k \choose i} (\frac{\nu}{\mu})^{i}\pi_{0}, \ i = 0,1,...,n$$

• Normalizing condition (N):

$$\sum_{i=0}^{n} \pi_{i} = \pi_{0} \sum_{i=0}^{n} {k \choose i} \left(\frac{\nu}{\mu}\right)^{i} = 1$$
(N)
$$\Rightarrow \pi_{0} = \left(\sum_{i=0}^{n} {k \choose i} \left(\frac{\nu}{\mu}\right)^{i}\right)^{-1}$$
₃₄

7. Loss systems



$$B_{\mathsf{t}} \coloneqq P\{X=n\} = \pi_n = \frac{\binom{k}{n} (\frac{\nu}{\mu})^n}{\sum_{j=0}^n \binom{k}{j} (\frac{\nu}{\mu})^j}$$

Call blocking (1)

- Call blocking B_c = probability that an arriving customer finds all *n* servers occupied = the fraction of arriving customers that are lost
 - In the Engset model, however, the "arrivals" do **not** follow a Poisson process. Thus, we cannot utilize the PASTA property any more.
 - In fact, the distribution of the state that an "arriving" customer sees differs from the equilibrium distribution. Thus, call blocking $B_{\rm c}$ does **not** equal time blocking $B_{\rm t}$ in the Engset model.

7. Loss systems

Call blocking (3)

• It can be shown (exercise!) that

$$\pi_i^* = \frac{\binom{k-1}{i} (\frac{\nu}{\mu})^i}{\sum_{j=0}^n \binom{k-1}{j} (\frac{\nu}{\mu})^j}, \quad i = 0, 1, \dots, n$$

• If we write explicitly the dependence of these probabilities on the total number of customers, we get the following result:

$$\pi_i^*(k) = \pi_i(k-1), \quad i = 0, 1, \dots, n$$

• In other words, an "arriving" customer sees such a system where there is one customer less (itself!) in equilibrium

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Call blocking (2)

- Let π_i* denote the probability that there are *i* active customers when an idle customer becomes active (which is called an "arrival")
- Consider a long time interval (0,*T*):
 - During this interval, the average time spent in state *i* is $\pi_i T$
 - During this time, the average number of "arriving" customers (who all see the system to be in state *i*) is $(k-i)v\cdot\pi_i T$
 - During the whole interval, the average number of "arriving" customers is $\Sigma_i \; (k\!-\!j) \mathbf{v}\!\cdot\!\pi_i T$

• Thus,

$$\pi_i^* = \frac{(k-i)\nu \cdot \pi_i T}{\sum_{j=0}^n (k-j)\nu \cdot \pi_j T} = \frac{(k-i) \cdot \pi_i}{\sum_{j=0}^n (k-j) \cdot \pi_j}, \quad i = 0, 1, \dots, n$$

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Call blocking (4)

• By choosing *i* = *n*, we get the following formula for the call blocking probability:

$$B_{c}(k) = \pi_{n} * (k) = \pi_{n}(k-1) = B_{t}(k-1)$$

• Thus, for the Engset model, the call blocking in a system with *k* customers equals the time blocking in a system with *k*-1 customers:

$$B_{\rm c}(k) = B_{\rm t}(k-1) = \frac{\binom{k-1}{n} (\frac{\nu}{\mu})^n}{\sum_{j=0}^n \binom{k-1}{j} (\frac{\nu}{\mu})^j}$$

· This is Engset's blocking formula

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Application to telephone traffic modelling in access network

- Engset model may be applied to modelling of telephone traffic in access network where the nr of potential users of a link is moderate
 - customer = call
 - v = call arrival rate per idle user (calls per time unit)
 - $1/\mu$ = average call holding time (time units)
 - k = number of potential users
 - *n* = link capacity (channels)
- A call is lost if all *n* channels are occupied when the call arrives
 - call blocking B_c gives the probability of such an event

 $B_{\rm c} = \frac{{\binom{k-1}{n} (\frac{\nu}{\mu})^n}}{\sum\limits_{j=0}^n {\binom{k-1}{j} (\frac{\nu}{\mu})^j}}$

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- We assume that an access link is loaded by k = 100 potential users
- We determine traffic intensity $k\nu/(\nu+\mu)$ so that call blocking $B_c < 1\%$
- **Multiplexing gain** is described by the traffic intensity per capacity unit, $k\nu/(n(\nu+\mu))$, as a function of capacity *n*

