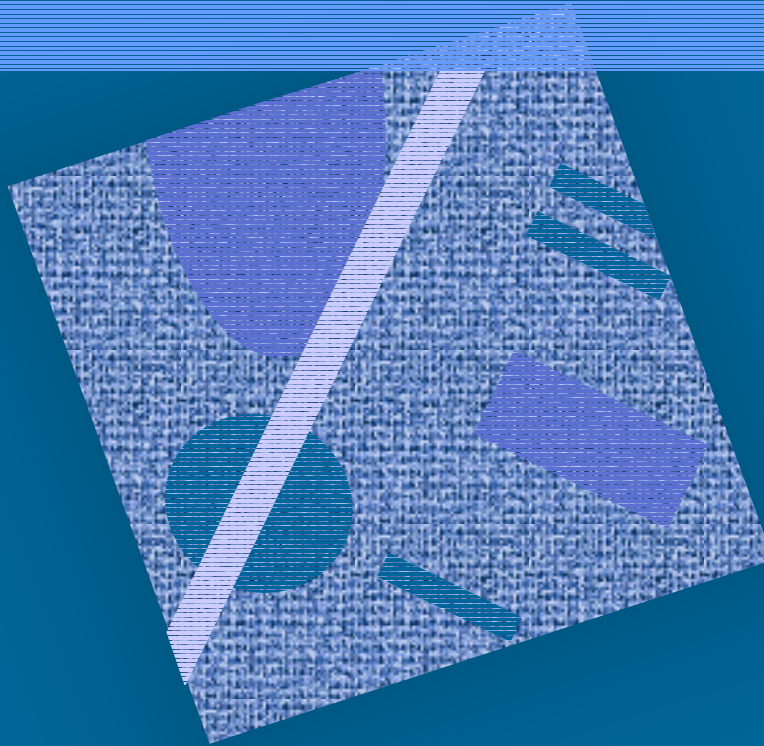


Lecture 6

Operational Analysis



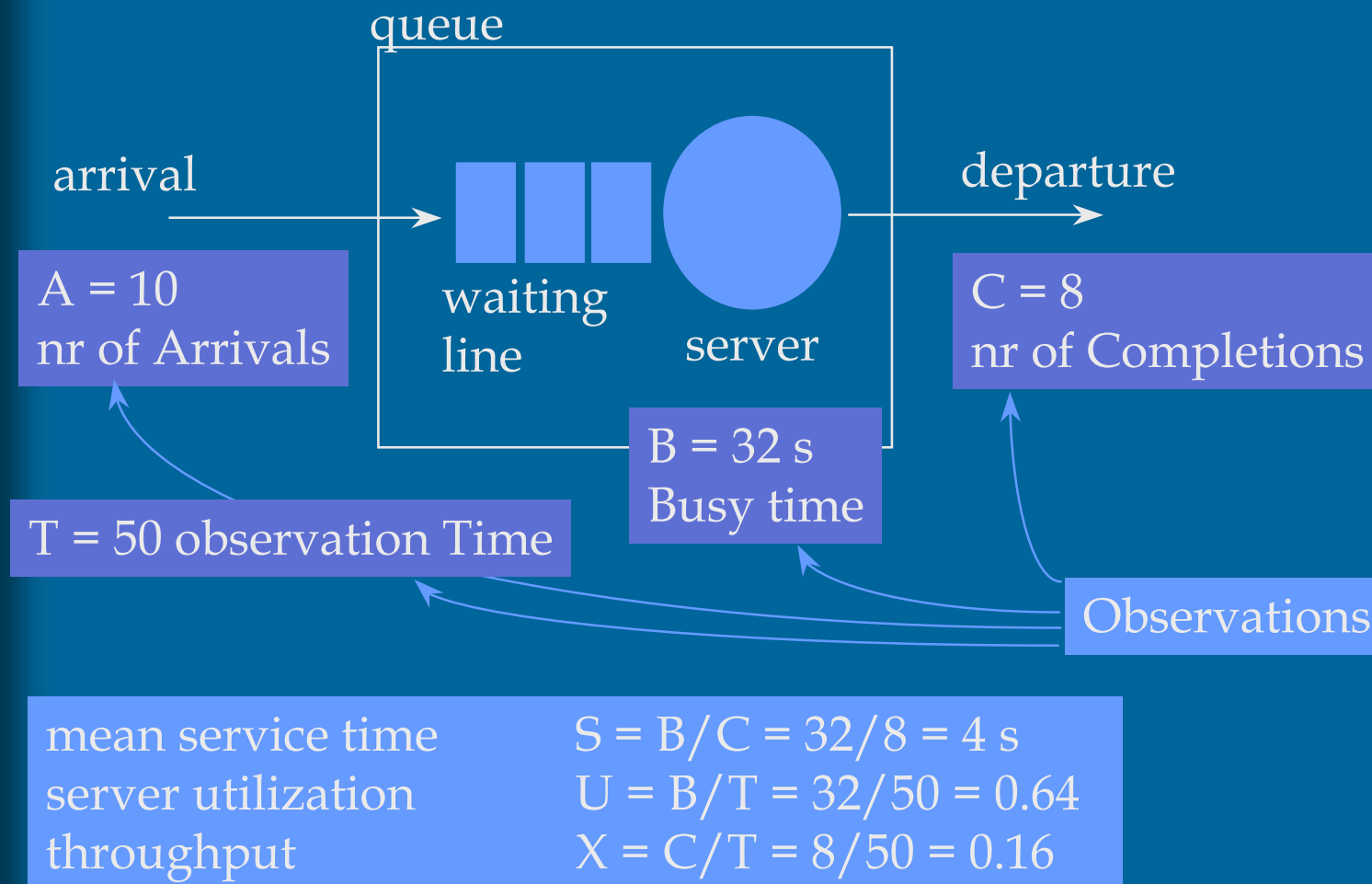
Network of Queues
Observations
Operational Laws
Bottleneck Analysis

Operational Analysis

(operaatio-
analyysi)

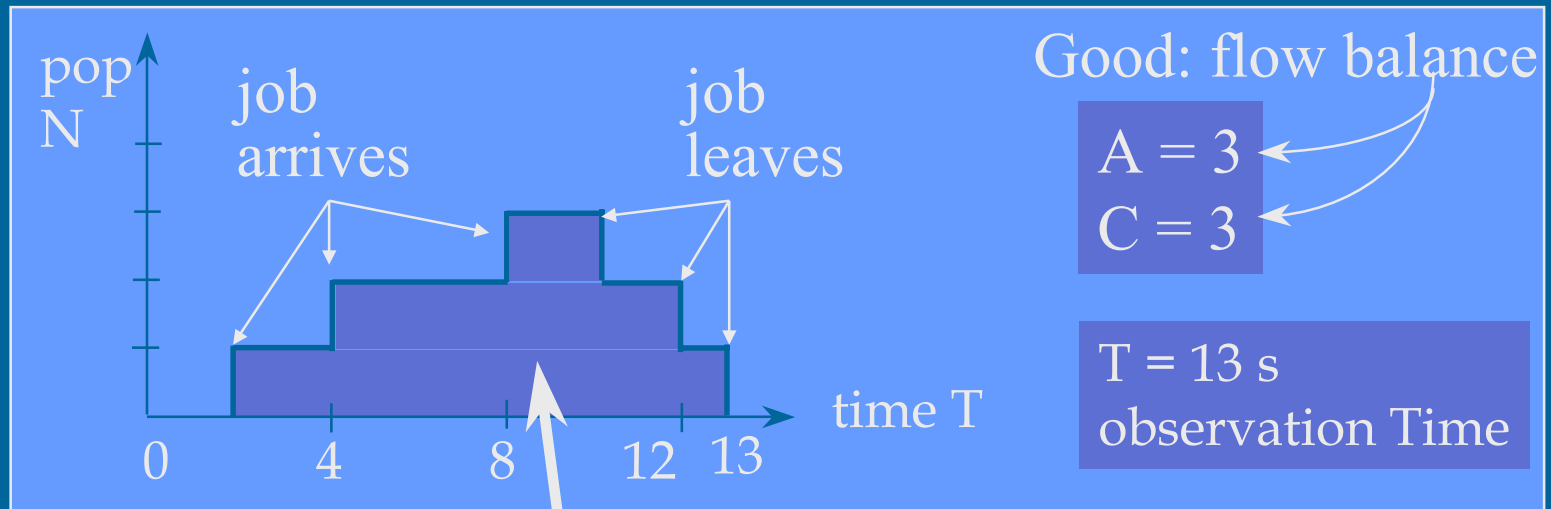
- Simple to use
- Limited gain
- “Back in the envelope” calculations
- Based on (simple) measurements or observations
- What happens (happened) in the system?
- Can be used to give bounds for predicted performance

Single Server Queue



Waiting Time Integral

(odotusaikaintegraali)



total waiting time (queue + service) = $W = 21$

= area under population curve

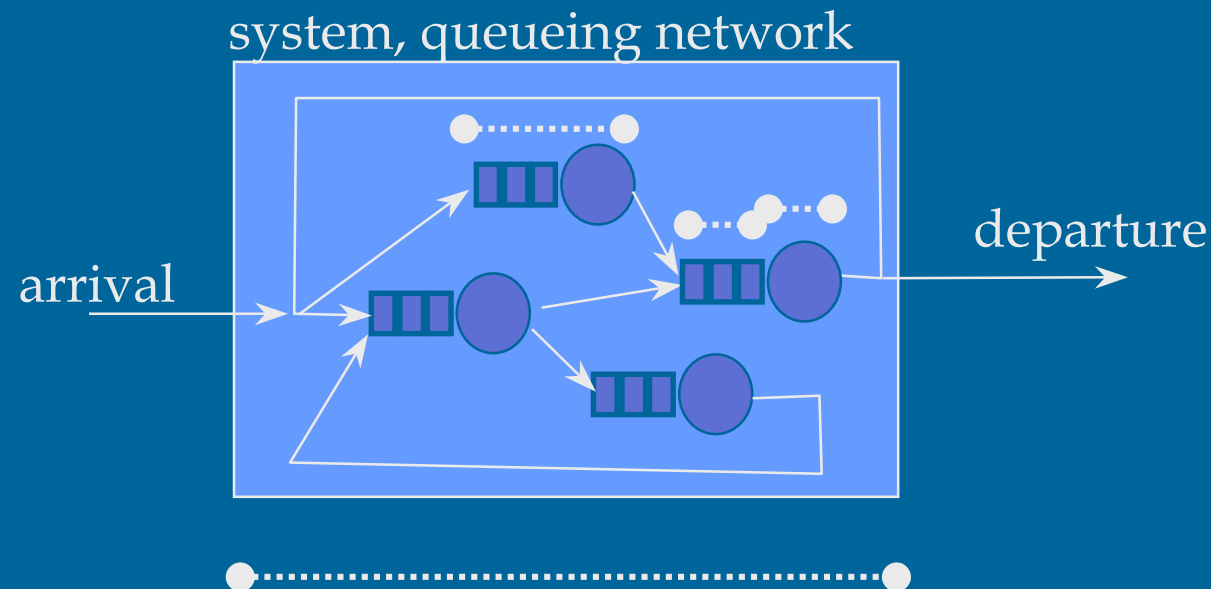
average response time = $R = W/C = 21/3 = 7$ s

average population level $N = W/T = 21/13 = 1.61$

average throughput = $C/T = N/R = 3/13 = 0.23$ transactions/s

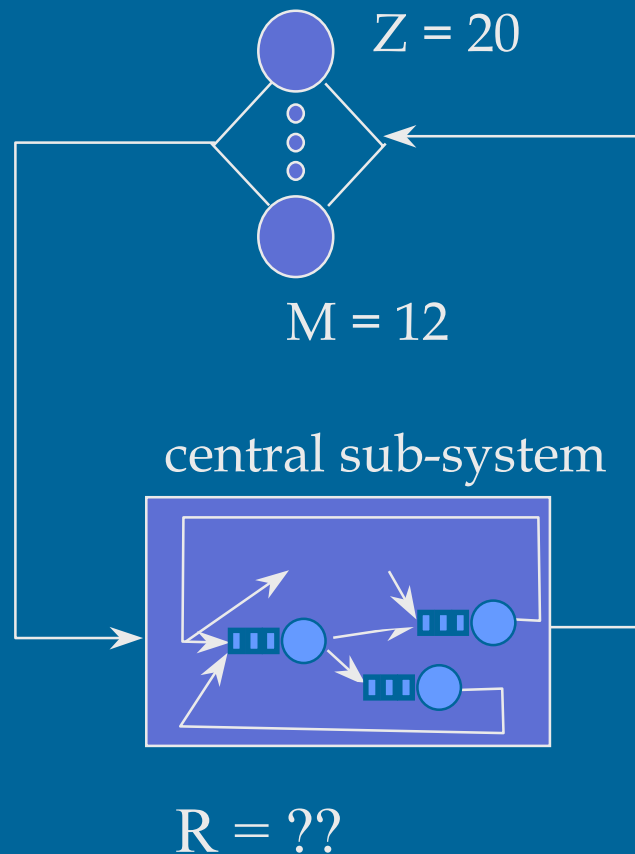
Little's Law: $N = XR$

Apply to Utilization, Waiting line, Node, Whole network



Interactive Response Time Law (IRTL) ⁽¹⁾

(interaktiivinen
vastausaikalaki)



$M=12$ terminals,
average thinking time $Z=20$ s

$X = 0.5$ resp/sec

Little: $N = X R_{\text{total}}$

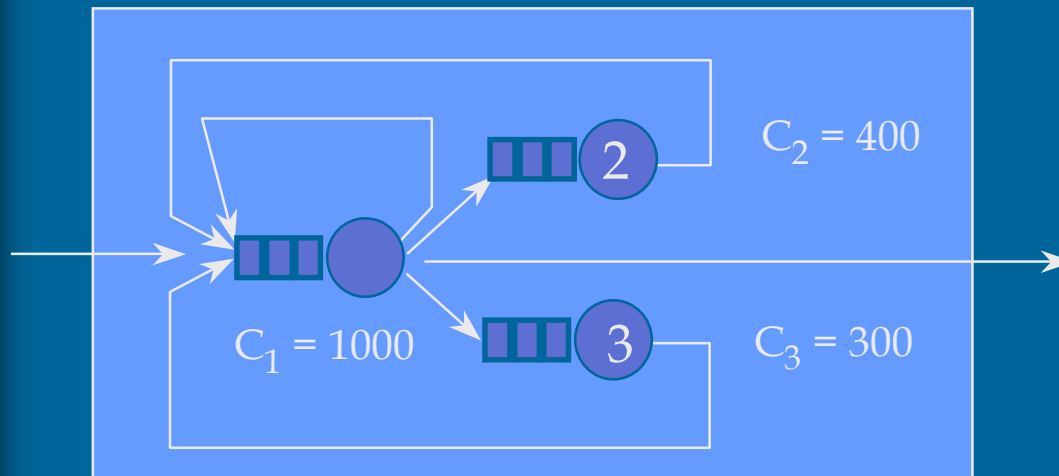
IRTL: $M = X (R_{\text{system}} + Z)$

$$R_{\text{system}} = M/X - Z$$

$$= 12/0.5 - 20 = 4 \text{ s}$$

Forced Flow Law (FFL) ⁽²⁾

(pakkovuolaki)



$$T = 10 \text{ s}$$

$$X_0 = 20 \text{ (trans/s)}$$

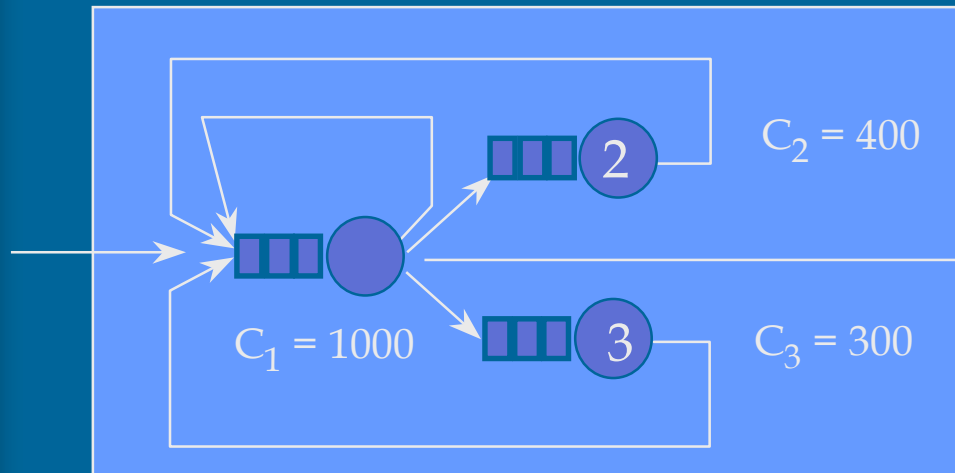
$$C_0 = 200$$

$$\text{Visit ratio } V_k \text{ (FFL)} = \frac{C_k}{C_0} = \frac{C_k/T}{C_0/T} = \frac{X_k}{X_0} \quad \text{i.e., } X_k = V_k X_0$$

$$\begin{aligned} V_1 &= 1000/200 = 5 \\ V_2 &= 400/200 = 2 \\ V_3 &= 300/200 = 1.5 \end{aligned}$$

$$\begin{aligned} X_1 &= 5 \cdot 20 = 100 \\ X_2 &= 2 \cdot 20 = 40 \\ X_3 &= 1.5 \cdot 20 = 30 \end{aligned}$$

Branching Probabilities



$$T = 10 \text{ s}$$

$$X_0 = 20 \text{ (trans/s)}$$

$$C_0 = 200$$

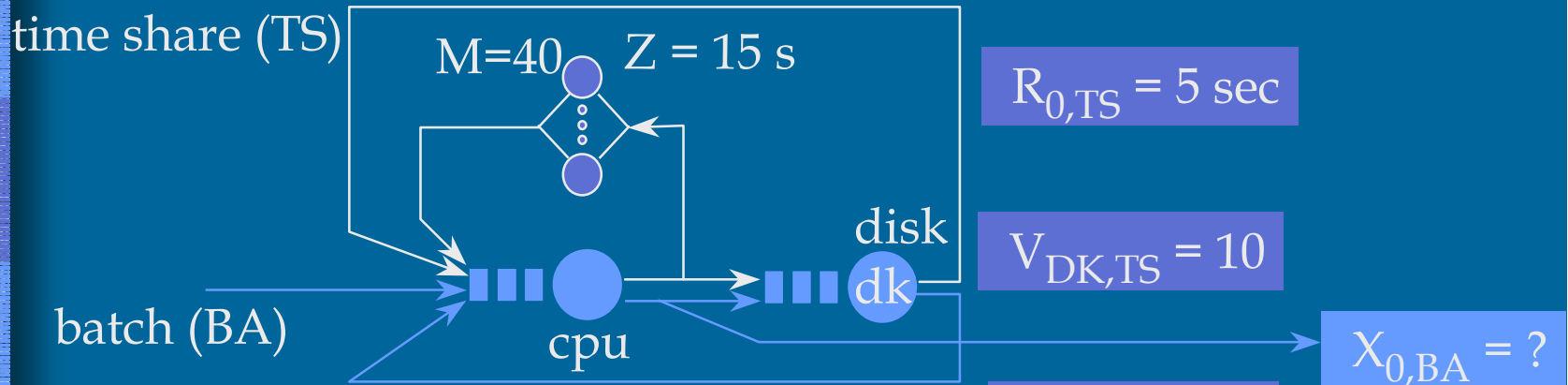
$$\text{Branching Probability } q_{ij} = \frac{C_{ij}}{C_i}$$

easy when arrivals only from one other server, or only to one other server

$$\begin{aligned} q_{10} &= 200/1000 = 0.2 = 20\% \\ q_{12} &= 400/1000 = 0.4 = 40\% \\ q_{13} &= 300/1000 = 0.3 = 30\% \\ q_{11} &= 1.0 - q_{10} - q_{12} - q_{13} = 0.1 = 10\% \\ q_{21} &= 1.0 = q_{31} \end{aligned}$$

difficult when arrivals from many other servers (solve system of linear equations)

Example (Denning & Buzen, 1978) (5)



$$X_{0,TS}^{RTL} = \frac{M}{Z + R_{0,TS}} = \frac{40}{15 + 5} = 2 \text{ jobs/s}$$

$$X_{DK,TS}^{FFL} = V_{DK,TS} X_{0,TS} = 10 * 2 = 20 \text{ jobs/s}$$

$$X_{DK,ALL}^{Little} = \frac{U_{DK}}{S_{DK}} = \frac{0.9}{0.040} = 22.5 \text{ jobs/s}$$

$$X_{DK,BA} = X_{DK,ALL} - X_{DK,TS} = 22.5 - 20 = 2.5 \text{ jobs/s}$$

$$X_{0,BA}^{FFL} = \frac{X_{DK,BA}}{V_{DK,BA}} = \frac{2.5}{5} = 0.5 \text{ jobs/s}$$

$$S_{DK} = 40 \text{ ms}$$

$$U_{DK} = 0.9$$

Example Contd (Denning & Buzen, 1978)

What happens if batch throughput triples, i.e., $X_{0,BA} = 1.5$?

$$X_{DK,BA}^{FFL} = V_{DK,BA} * X_{0,BA} = 5 * 1.5 = 7.5 \text{ jobs/s}$$

$$X_{DK}^{\max} = \frac{U^{\max}}{S_{DK}} = \frac{1}{0.04} = 25 \text{ jobs/s}$$

$$X_{DK,TS}^{\max} = 25 - 7.5 = 17.5 \text{ jobs/s}$$

$$x_{0,TS}^{\max} = \frac{X_{DK,TS}^{\max}}{V_{DK,TS}} = \frac{17.5}{10} = 1.75 \text{ jobs/s}$$

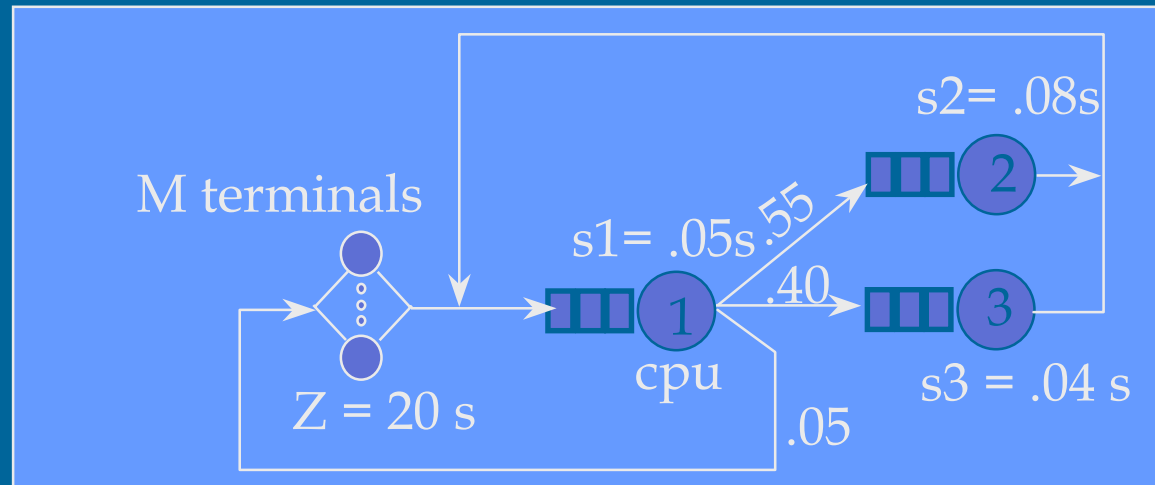
$$R_{0,TS}^{\min} = \frac{M}{x_{0,TS}^{\max}} - Z = \frac{20}{1.75} - 15 = 7.9s$$

vs. 5 s before

Assuming that M , Z , V_i 's and S_i 's did not change!

Bottleneck Analysis (pullonkaulanalyysi)

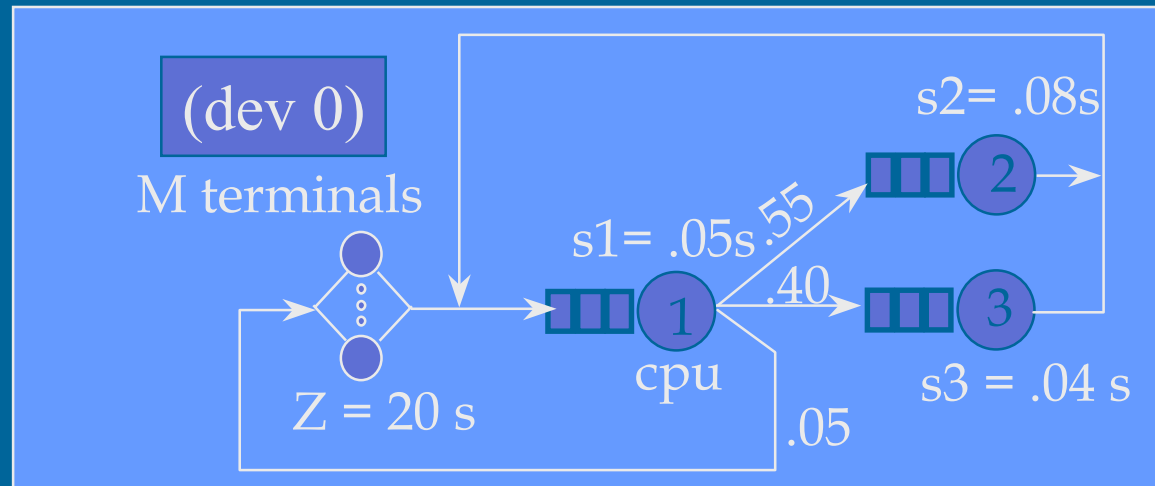
- ABA, Asymptotic Bound Analysis



- q_{ij} 's know, can compute V_i 's
 - $V_1 = 20, V_2 = 11, V_3 = 8$
- Resource Demands $D_i = V_i S_i$
 - $D_1 = 1.0, D_2 = 0.88, D_3 = 0.32$

(deductions,
or lin. equ's)

Compute V_i 's, D_i 's from q_{ij} 's

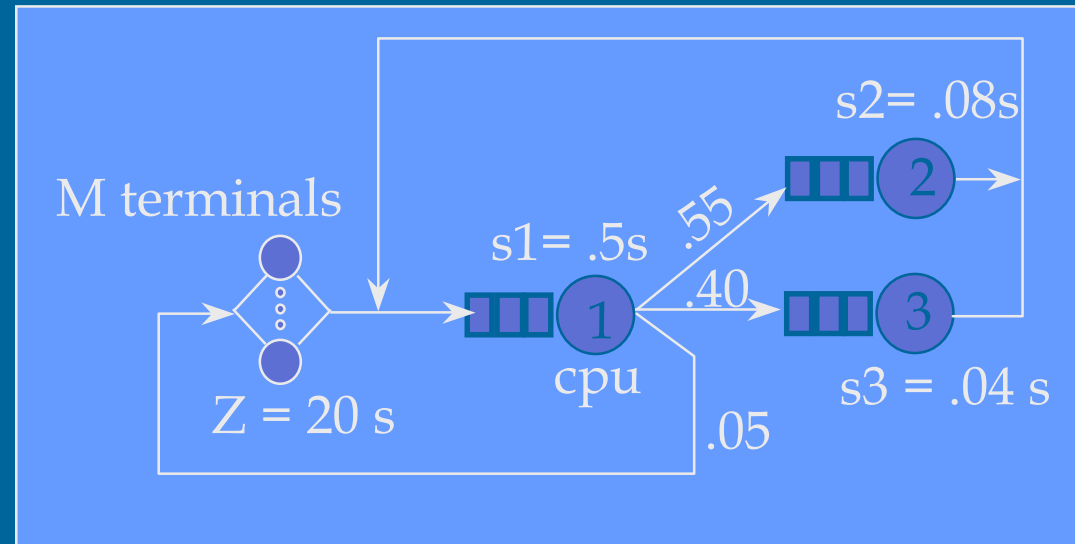


$$\begin{aligned} V_0 &= 0.05 V_1 \\ V_1 &= V_0 + V_2 + V_3 \\ V_2 &= 0.55 V_1 \\ V_3 &= 0.4 V_1 \end{aligned}$$

linear equations

$$\begin{aligned} V_1 &= 20 & V_2 &= 11 & V_3 &= 8 \\ D_1 &= 1.0 & D_2 &= 0.88 & D_3 &= 0.32 \\ R_0 &= D_1 + D_2 + D_3 = 2.2 \text{ sec} \end{aligned}$$

Bottleneck Analysis (5)



- Resource Demands: $D_1 = 1.0$, $D_2 = 0.88$, $D_3 = 0.32$
- Minimum response time $R_0 = \sum D_i = 2.2 \text{ s}$
- For each device, $U_i^{\text{Little}} = X_i S_i \stackrel{\text{FFL}}{=} V_i S_i \quad X_0 = D_i \quad X_0$
- Q: If system load increases, which device will saturate first? I.e., which device will first reach $U_i = 1.0$?
- A: The one with the highest D_i : $D_1 = \text{Bottleneck device}$

Bottleneck Analysis

$$X_0 = \frac{U_i}{D_i} < \frac{1.0}{D_i} \quad \text{for all devices } i$$

upper limits
for system
throughput

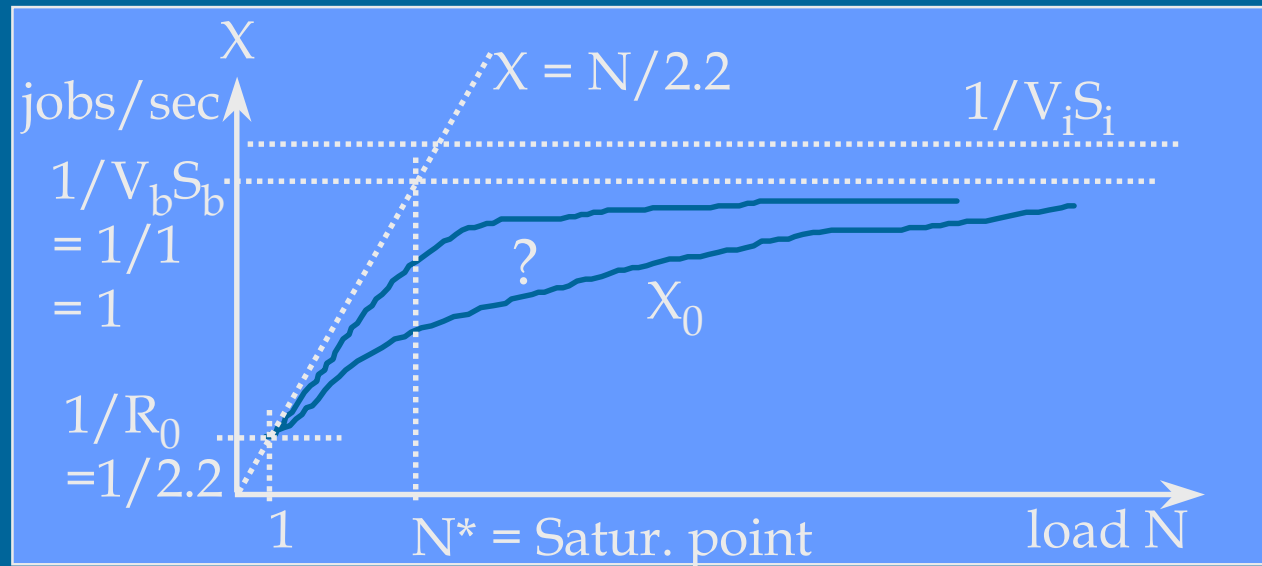
Device b is the bottleneck device if $D_b = \max D_i$

$$X_0 < \frac{1.0}{D_b} = \frac{1.0}{V_b S_b}$$

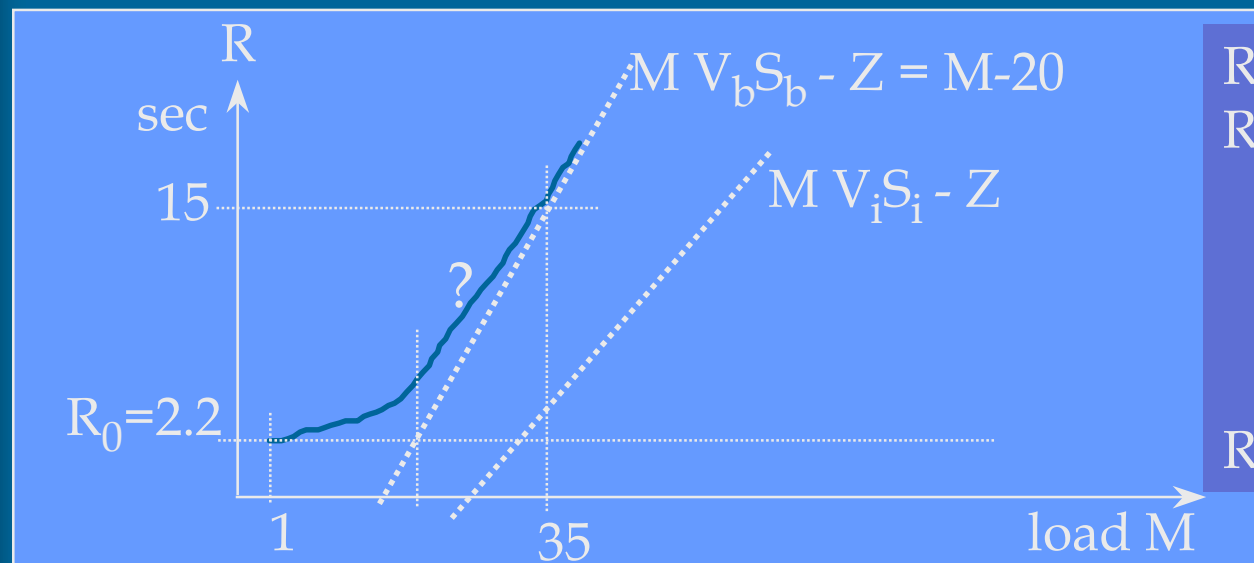
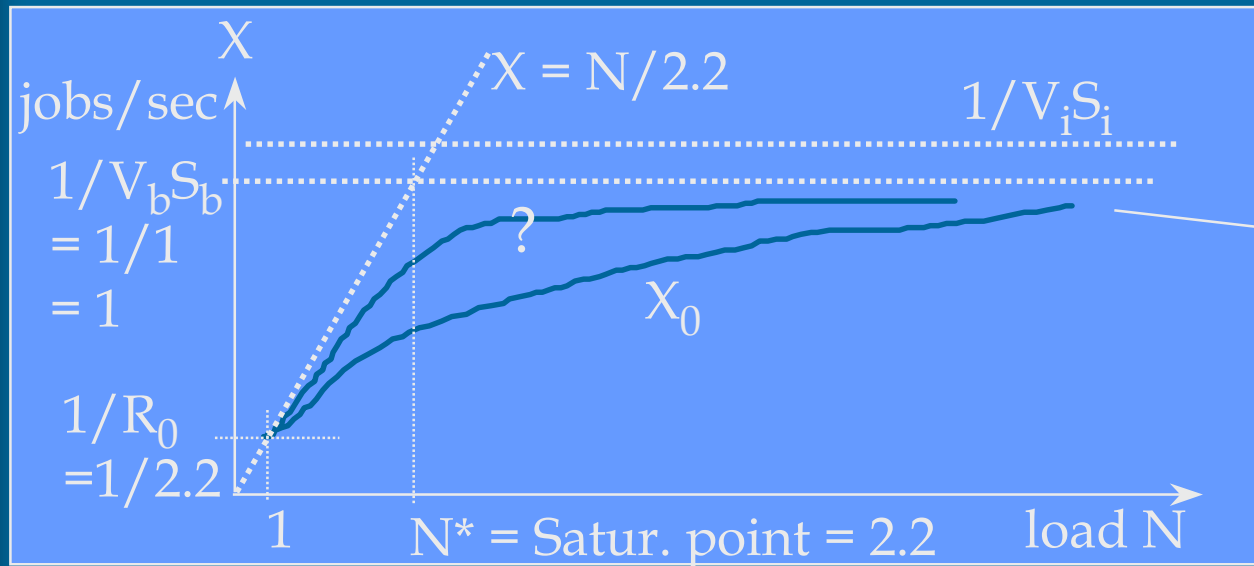
Also,

$$X_0(N=1) = 1/R_0 = 1/\sum D_i \quad \text{and} \quad X_0(N=k) \leq k/R_0$$

Bottleneck Analysis

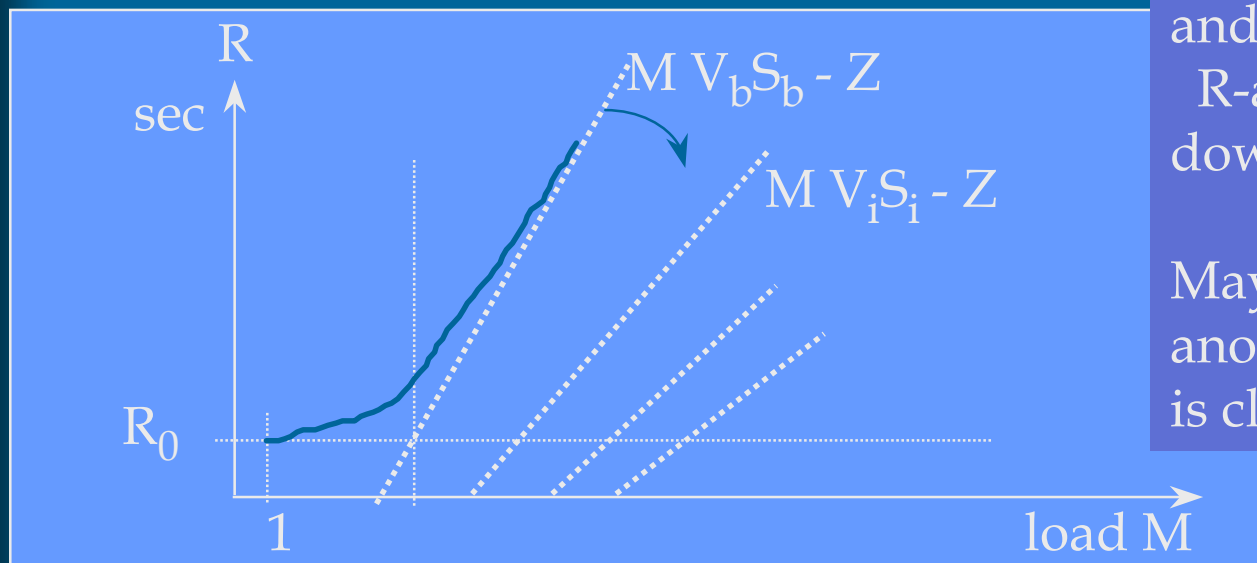
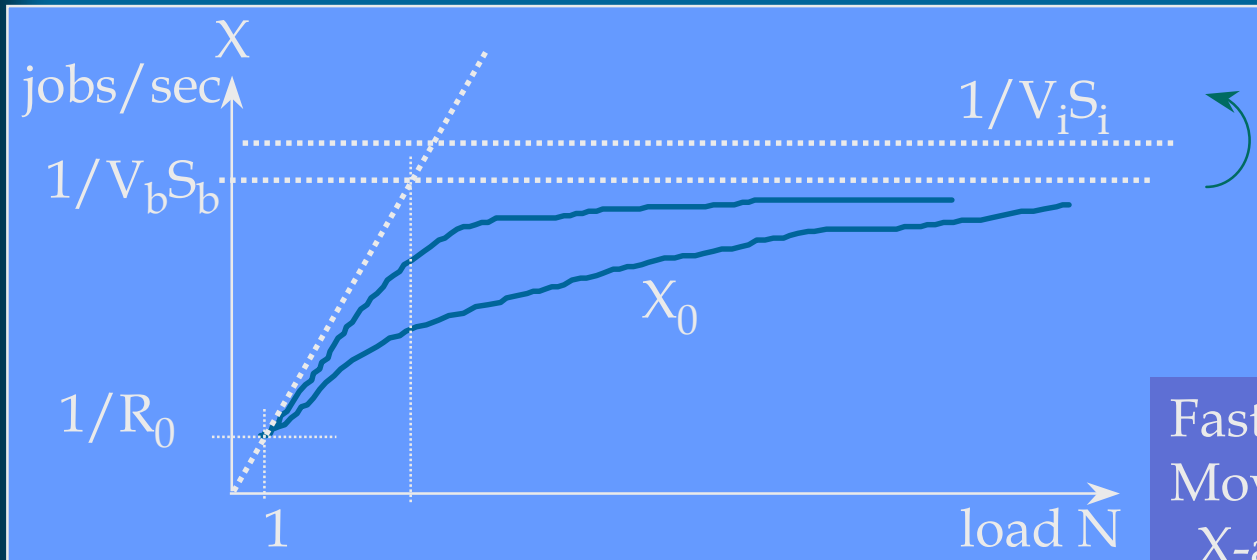


Bottleneck Analysis



$$\begin{aligned}
 R &\geq R_0 \\
 R &= M/X_0 - Z \\
 &\geq M D_b - Z \\
 &\geq M D_i - Z \\
 &\geq M V_i S_i - Z \\
 R &\geq M V_b S_b - Z
 \end{aligned}$$

Bottleneck Analysis



Faster device?
Moves
X-asymptote up
and
R-asymptote
down

May not help, if
another asymptote
is close!

Balanced Job Bounds

- BJB, Balanced Job Bounds
 - make 2 models: one faster and one slower
 - both new models very easy to solve
 - get fast, rough bounds

BJB - Balanced Job Bounds

- Original model $D_c=10, D_f=10, D_s=15$ (secs)
- Slower bound model $D_c=15, D_f=15, D_s=15$ (secs)
- Faster bound model $D_c=11.7, D_f=11.7, D_s=11.7$
- Solve with constant demand D_{const}

↑ ave ↑ max

$$V_i S_i = D_i = D_{const}$$



$$X_0(N) = \frac{N}{D_{const}(K + N - 1)}$$

- Figs 5.10, 5.11 [Men 94]

Better BJB's

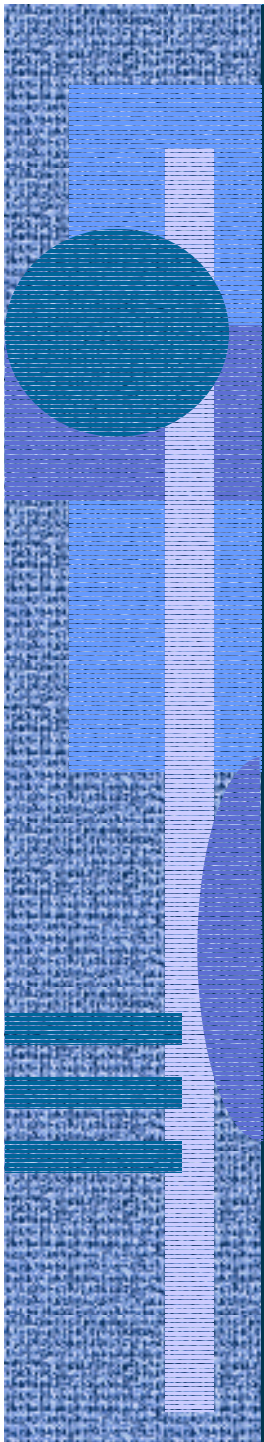
- Original model: $D_c=10, D_f=10, D_s=15$ (secs)
- With max demand $D_{\max}$ consider also total demand D :
$$D = \sum_{i=0}^K D_i$$
$$D = 35, K=3$$
- New slower bound model:
 - $D/D_{\max}$ servers with max load ($D_{\max}$)
 - other servers with zero load (0)
 - intuitively OK when $D/D_{\max}$ integer
 - math works even if not

Better BJB's

- New lower limit:

$$X_0(N) = \frac{N}{D_{\max} \left(\frac{D}{D_{\max}} + N - 1 \right)} = \frac{N}{D + D_{\max} (N - 1)}$$

Figs 5.7a and 5.7b [LZGS84]



18.3.2002

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