

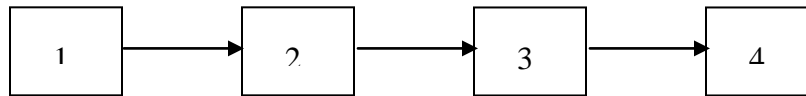
**Homework Set # 1 (Due February 28, 2013)**

1. Little's theorem is valid for any work conserving queuing discipline.
  - a) Derive Little's theorem relating the average response time and average system queue length assuming a last-come first-served (LCFS) queuing discipline.
  - b) Show that Little's theorem is valid for systems where the order of customer service arbitrary, and where customer service can be interrupted to serve customers of higher priority.

Hint: You may want to refer to the following *classic* papers on Little's formula.

- i) Little, J.D.C., "A Proof of the Queuing Formula  $L = \lambda W$ ," Operations Research, Vol. 9, 1961, pp. 383-387.
- ii) Jewell, W.S., "A Simple Proof of  $L = \lambda W$ ," Operations Research, Vol. 15, 1967, pp. 1109-1116.
- iii) Eilon, S., "A Simpler Proof of  $L = \lambda W$ ," Operations Research, Vol. 17, 1969, pp. 915-916.
- iv) Stidham, S., Jr., "A Last Word on  $L = \lambda W$ ," Operations Research, Vol. 22, 1974, pp. 417-421.

2. Four machines are arranged in an assembly line to execute a stream of jobs.



Four Stage Processor Pipeline

Six jobs are executed on this system, and require the following processing time at each stage (measured in hours):

- a) Construct a schedule for executing the six jobs on this assembly.
- b) Compute the average response time for the above schedule:

Table I: Processing Times per Stage

Job	Stage 1	Stage 2	Stage 3	Stage 4
1	4	4	5	4
2	2	5	8	2
3	3	6	7	4
4	1	7	5	3
5	4	4	5	3
6	2	5	5	1

$$R = \frac{1}{N} \sum_{k=1}^N R_k ; N = 6$$

- c) Let  $Q(t)$  denote the number of jobs in the system, either waiting to be executed or in execution, at time  $t$ . Calculate the average number of jobs in the system,  $Q$ :

$$Q = \frac{1}{T_F} \int_0^{T_F} Q(t) dt$$

- d) Show that

$$Q = \frac{N}{T_F} R = XR; \quad X = \text{Average Throughput}$$

3. Let  $X$  and  $Y$  be independent exponential random variables, each with mean  $1/\mu$ . Further, let  $Z = \min(X, Y)$ , and  $W = \max(X, Y)$ . Find  $E(Z)$ ,  $E(W)$ ,  $\text{Var}(Z)$  and  $\text{Var}(W)$ .
4. Problem 2, Chapter 8, Page 303.
5. Problem 6, Chapter 8, Page 304.
6. Problem 10, Chapter 8, Page 305.