Exact analysis of round-robin scheduling of services

by Hideaki Takagi

A multi-queue, cyclic-service model with a single-message buffer is considered. Each message consists of a number of characters, and one character is served at the server's each visit. Exact and explicit expressions are derived for performance measures, such as mean cycle time, mean message response time, and mean response time conditioned on the message length. The same model was previously solved by approximation by Wu and Chen [IBM J. Res. Develop. 19, No. 5, 486–493 (September 1975)].

Introduction

Some time ago, Wu and Chen [1] proposed and analyzed a multi-queue, cyclic-service model for a loop transmission system. Specifically, their model consists of N queues distributed around a loop, and the queues are served in cyclic order by a traveling server. The arrivals at the queues occur as messages, where the number of characters in a message varies according to a geometric distribution with mean $1/\sigma$. (We use different notations from [1]. Correspondence between our notation and that in [1] is summarized in **Table 1**.) The server walks from one queue to the next, servicing exactly one character for each visit to a queue. (Thus, due to the memoryless property of a geometric distribution, at the completion of each character service, the

[®]Copyright 1987 by International Business Machines Corporation. Copying in printed form for private use is permitted without payment of royalty provided that (1) each reproduction is done without alteration and (2) the *Journal* reference and IBM copyright notice are included on the first page. The title and abstract, but no other portions, of this paper may be copied or distributed royalty free without further permission by computer-based and other information-service systems. Permission to *republish* any other portion of this paper must be obtained from the Editor.

message service also completes with probability σ , and does not with probability $1 - \sigma$.) The service time per character, b, and the walking time between adjacent queues, r, are both assumed to be constants. At each queue, at most one message can be stored, and the time interval from the completion of service of one message to the arrival of the next message is exponentially distributed with mean $1/\lambda$. For this model, an approximate analysis is given in [1] to compute system performance measures such as mean cycle time, mean message response time, and mean response time conditioned on message length. They are compared with simulation results.

In the light of recent developments in the analysis of cyclic queueing (or polling) models, however, it is possible to provide an exact, explicit, and much simpler solution to the above-mentioned problem. Such a solution is given in this paper as an extension of a series of studies on "symmetric polling systems with single message buffers." Works in this category include Mack, Murphy, and Webb [2], Mack [3], Runnenberg [4], Bharucha-Reid [5], Kaye [6], Scholl and Potier [7], Hashida and Kawashima [8], Takagi [9], and Takine, Takahashi, and Hasegawa [10]. These all analyze the case where the whole message is served at each visit. (As pointed out in [9], there are errors in [4], [5], and [8] for the analysis of the variable-length message case. The analysis in [3] is very complicated to follow.) Below, we follow the approach presented in Takagi [11] to derive exactly the mean cycle time E[C], mean message response time E[T], and mean response time E[T|L] conditioned on message length of L characters. Note that $Prob[L = n] = \sigma(1 - \sigma)^{n-1}$, $n = 1, 2, \dots,$ and $E[L] = 1/\sigma$. Our model is slightly more general than in [1] in the sense that we only assume a constant R for the total walking time (the individual walking times can be different constants).

Table 1 Notations of Wu and Chen [1] and this paper.

	Wu and Chen	This paper
Number of queues	N	N
Mean message interarrival time	1/λ	1/λ
Character service time	t_{ϵ}	b
Server's walking time	t _w	R/N
Mean number of characters per	"	
message	R	$1/\sigma$
Mean cycle time	$E\left[T_{c}\right]$	E[C]
Mean message response time	$E\left[T_{\mathbf{m}}\right]$	E[T]
Mean walking time between		
successive service quanta	$E\left[T_{\mathbf{w}}\right]$	$E\left[T_{w}\right]$
Mean waiting time until the		- "-
server first visits the queue	$E\left[T_{\text{wait}}\right]$	$E\left[T_{\mathrm{wait}}\right]$
Mean cycle time after departure	- Walt-	- ###
from a nonempty queue	$E\left[T_{ci}\right]$	$E\left[T_{c1}\right]$
Mean response time conditioned		- 2.
on message length L	$E[T_{m} L]$	E[T L]
Intervisit time, type 1	Not used	I_1
Intervisit time, type 2	Not used	I_2

Performance measures

Let us start by quoting some results from [11]. We define a polling cycle C as the time interval beginning with a visit to a certain queue by the server and ending with the next visit to the same queue. Let Q be the number of characters served during a polling cycle. Then we have

$$E[C] = R + bE[Q]. \tag{1}$$

The throughput γ of the system is measured by the average number of messages served in a unit time. This is given by

$$\gamma = \frac{N}{E[T] + 1/\lambda} = \frac{\sigma E[Q]}{E[C]},\tag{2}$$

from which we have

$$E[T] = \frac{N}{\sigma} \left(\frac{R}{E[Q]} + b \right) - \frac{1}{\lambda}.$$
 (3)

Solution

Let us assign indices 1, 2, \cdots , N to the N queues in cyclic order. In order to derive the probability distribution for Q, we define the state u_i of queue i as

$$u_i = \begin{cases} 0 & \text{if queue } i \text{ does not have a message,} \\ 1 & \text{if queue } i \text{ has a message,} \end{cases} i = 1, \dots, N.$$
 (4)

Note that $e^{-\lambda \tau}$ is the probability of no arrival at an empty queue during a time interval τ . Let $P_i(u_1, \dots, u_N)$ be the steady-state probability that the server observes a sequence of states $\{u_{i+1}, u_{i+2}, \dots, u_N, u_1, \dots, u_{i-1}, u_i\}$ before visiting queue i. This is the probability that, at a point in time when queue i is polled, the server has experienced a history of states $\{u_{i+1}, u_{i+2}, \dots, u_N, u_1, \dots, u_{i-1}, u_i\}$ when it visited queues $i+1, i+2, \dots, N, 1, \dots, i$ (now) in the last round

of polling. Note that u_j is the state of queue j when it was polled. Considering events that occur during this cycle, we have the steady-state equation

$$P_{i}(u_{1}, \dots, u_{i-1}, 0, u_{i+1}, \dots, u_{N})$$

$$= \exp \left[-\lambda \left(R + b \sum_{k=1}^{N} u_{k} \right) \right]$$

$$\cdot P_{i-1}(u_{1}, \dots, u_{i-1}, 0, u_{i+1}, \dots, u_{N})$$

$$+ \sigma \exp \left[-\lambda \left(R + b \sum_{k=1}^{N} u_{k} \right) \right]$$

$$\cdot P_{i-1}(u_{1}, \dots, u_{i-1}, 1, u_{i+1}, \dots, u_{N});$$

$$P_{i}(u_{1}, \dots, u_{i-1}, 1, u_{i+1}, \dots, u_{N})$$

$$= \left\{ 1 - \exp \left[-\lambda \left(R + b \sum_{k=1}^{N} u_{k} \right) \right] \right\}$$

$$\cdot P_{i-1}(u_{1}, \dots, u_{i-1}, 0, u_{i+1}, \dots, u_{N})$$

$$+ \left\{ 1 - \sigma \exp \left[-\lambda \left(R + b \sum_{k=1}^{N} u_{k} \right) \right] \right\}$$

$$\cdot P_{i-1}(u_{1}, \dots, u_{i-1}, 1, u_{i+1}, \dots, u_{N}).$$
(6)

These equations are concerned with two time points: One is the instant when queue i is polled (on the left-hand side), and the other is the instant when queue i-1 is polled (on the right-hand side). Since $\{u_{i+1}, u_{i+2}, \dots, u_{N}, u_{1}, \dots, u_{i-1}\}$ is a history, they do not change between the two time points. Equations (5) and (6) are satisfied by

$$P_{j}(u_{1}, \dots, u_{N}) = \begin{cases} K, & u_{1} = \dots = u_{N} = 0, \\ \sum_{k=1}^{N} u_{k} - 1 \\ K \prod_{j=0}^{N} \sigma^{-1} \{ \exp[\lambda(R + bj)] - 1 \}, \\ \sum_{k=1}^{N} u_{k} > 0 \end{cases}$$
(7)

(note that the right-hand side is independent of i), where K is a normalization constant to be determined shortly. Since

$$Q \triangleq \sum_{k=1}^{N} u_k, \tag{8}$$

we obtain

$$P(n) \triangleq \operatorname{Prob}[Q = n] = \begin{cases} K, & n = 0, \\ K\binom{N}{n} \sigma^{-n} \prod_{j=0}^{n-1} (e^{\lambda \tau_j} - 1), \\ & 1 \le n \le N, \end{cases}$$
 (9)

485

where

$$\tau_i \triangleq R + jb, \qquad j = 0, 1, \dots, \tag{10}$$

$$K^{-1} = 1 + \sum_{n=1}^{N} {N \choose n} \sigma^{-n} \prod_{j=0}^{n-1} (e^{\lambda \tau_j} - 1), \tag{11}$$

and so

$$E[Q] = \sum_{n=1}^{N} nP(n)$$

$$= KN \sum_{n=0}^{N-1} {N-1 \choose n} \sigma^{-(n+1)} \prod_{j=0}^{n} (e^{\lambda \tau_j} - 1).$$
(12)

From (12) all performance measures in (1)–(3) can be computed.

Comparison with Wu and Chen

Besides E[C] and E[T], Wu and Chen [1] evaluate (in their notation) $E[T_w]$, the mean walking time between successive service quanta, $E[T_{wait}]$, the mean waiting time from the arrival of a message until the server reaches that queue for the first time, and $E[T_{c1}]$, the mean cycle time beginning with the server's departure from a nonempty queue. Then it is shown that the mean response time conditioned on a message length of L characters is given by

$$E[T|L] = E[T_{wait}] + b + (L - 1)E[T_{c1}].$$
(13)

Let us derive Wu and Chen's measures $E[T_{\rm w}], E[T_{\rm wait}]$, and $E[T_{\rm el}]$ based on the above solution. First, $E[T_{\rm w}]$ is simply given by

$$E[T_{\rm w}] = \frac{R}{E[Q]}.\tag{14}$$

To evaluate $E[T_{\rm wait}]$ and $E[T_{\rm c1}]$, we introduce an *intervisit time* as the time interval which begins with the server's departure from a certain queue and ends with the next visit to the same queue. Consider two types of intervisit time. Type 1, whose duration is denoted by I_1 , is one in which a message can arrive. Such a case occurs either when the server leaves without service because there was no message at the visit, or when the server completes the service of the last character of a message. Type 2, whose duration is denoted by I_2 , is one in which a new message cannot arrive because the queue is full. This case occurs when the server completes a character service and there still remain some characters in a message. These two types of intervisit time occur with

Prob[type 1] = $1 - \alpha + \alpha \sigma$;

$$Prob[type 2] = \alpha(1 - \sigma), \tag{15}$$

where

$$\alpha \triangleq \text{Prob}[u_i = 1] = \frac{E[Q]}{N}$$
 (16)

is the probability that a message is found at the server's visit to a certain queue. The probability that the server observes a sequence of states $\{u_{i+1}, u_{i+2}, \dots, u_N, u_1, \dots, u_{i-1}\}$ during each type of intervisit time is given by

Type 1:
$$\frac{P_{i}(u_{1}, \dots, u_{i-1}, 0, u_{i+1}, \dots, u_{N})}{1 - \alpha + \alpha \sigma} = \frac{K}{1 - \alpha + \alpha \sigma} \exp \left[\lambda \left(R + b \sum_{k=1}^{N} u_{k} \right) \right] \\ \cdot \prod_{j=0}^{N} u_{k} - 1 \\ \cdot \prod_{j=0}^{N} \sigma^{-1}(e^{\lambda \tau_{j}} - 1);$$
(17)

Type 2:
$$\frac{(1-\sigma)P_i(u_1, \dots, u_{i-1}, 1, u_{i+1}, \dots, u_N)}{\alpha(1-\sigma)}$$

$$= \frac{K}{\alpha} \prod_{i=0}^{N} u_{k}$$

$$= \frac{K}{\alpha} \prod_{i=0}^{(6\pi i)} \sigma^{-1}(e^{\lambda \tau_{j}} - 1).$$
(18)

It follows that the LST (Laplace-Stieltjes transform) of the DF (distribution function) for the intervisit time, $I_1(s)$ and $I_2(s)$ for types 1 and 2, respectively, is given by

$$I_{1}(s) = \frac{K}{1 - \alpha + \alpha \sigma}$$

$$\cdot \left[e^{(\lambda - s)R} + \sum_{n=1}^{N-1} \binom{N-1}{n} e^{(\lambda - s)\tau_{n}} \sigma^{-n} \prod_{j=0}^{n-1} (e^{\lambda \tau_{j}} - 1) \right], \quad (19)$$

$$I_2(s) = \frac{K}{\alpha} \sum_{n=0}^{N-1} \binom{N-1}{n} e^{-s\tau_n} \sigma^{-(n+1)} \prod_{i=0}^n (e^{\lambda \tau_i} - 1).$$
 (20)

The corresponding means are given by

$$E[I_1] = \frac{K}{1 - \alpha + \alpha \sigma} \cdot \left[Re^{\lambda R} + \sum_{n=1}^{N-1} \binom{N-1}{n} \tau_n e^{\lambda \tau_n} \sigma^{-n} \prod_{j=0}^{n-1} \left(e^{\lambda \tau_j} - 1 \right) \right], \quad (21)$$

$$E[I_2] = \frac{K}{\alpha} \sum_{n=0}^{N-1} \binom{N-1}{n} \tau_n \sigma^{-(n+1)} \prod_{i=0}^{n} (e^{\lambda \tau_i} - 1), \tag{22}$$

from which we can readily compute

$$E[T_{c1}] = E[I_2] + b. (23)$$

The LST of DF for T_{wait} , denoted by W(s), is given by [see Equation (2.56b) of [11] or Equation (37) of [8] for derivation]

$$W(s) = \frac{\lambda [I_1(s) - I_1(\lambda)]}{(\lambda - s)[1 - I_1(\lambda)]},\tag{24}$$

from which we obtain

$$E[T_{\text{wait}}] = \frac{E[I_1]}{1 - I_1(\lambda)} - \frac{1}{\lambda}.$$
 (25)

Using (23) and (25), we can compute the conditional response time E[T|L] by (13). Unconditioning (13) on L,

Table 2 Comparison of results in Wu and Chen [1] and this paper. In each triplet, the first value is the approximate result of [1], the second value is the simulation result of [1] (using 2000 messages), and the third value is the exact result of this paper. It is assumed that $1/\sigma = 10$ and R/(Nb) = 0.05.

Cases	$N = 5$ $\lambda b = 0.0066$	$N = 7$ $\lambda b = 0.0046$	$N = 5$ $\lambda b = 0.0505$	$N = 7$ $\lambda b = 0.0316$
$\lambda E[T_{\rm m}]$	0.1046	0.08045	1.805	1.457
	0.1032	0.08181	1.749	1.505
$\lambda E[T]$	0.10448	0.080363	1.7999	1.4514
$\lambda E\left[T_{\mathrm{w}}\right]$	0.01549	0.01083	0.005592	0.003497
	0.01575	0.01015	0.005555	0.003479
	0.015490	0.010834	0.0054982	0.0034194
$\lambda E\left[T_{\mathrm{c}}\right]$	0.002353	0.002294	0.1266	0.1110
	0.002336	0.002337	0.1273	0.1115
$\lambda E[C]$	0.0023531	0.0022936	0.12858	0.11327
$\lambda E[T_{ci}]$	0.01065	0.008219	0.1866	0.1511
	0.01061	0.008243	0.1844	0.1504
	0.010650	0.0082170	0.18662	0.15097

we have a relationship

$$E[T] = E[T_{\text{wait}}] + b + \left(\frac{1}{\sigma} - 1\right) E[T_{\text{c1}}],$$
 (26)

which can also be proved algebraically using the above equations.

In our **Table 2**, we compare our exact results with the approximation and simulation results given in Table 1 of [1]. We see that the approximation results of [1] and our exact results are very close. However, our solution is much simpler than that of [1].

Remarks

The model we have solved can also be viewed as a polling system with feedback. Namely, a message departs with probability σ and does not with probability $1 - \sigma$ after service completion. Such a case occurs in the error-prone transmission channel, as pointed out in Kuehn [12]. The model is also applicable to a time-sharing system with Nmultiprogramming levels where a processor gives service quanta in a round-robin fashion. In another paper [13], we have analyzed a similar polling system with feedback, where there is infinite queueing capacity at each queue. An application suggested in [13] is one to the token-ring localarea network where a long message (e.g., a file or program) is transmitted by segments. The user's interest is his mean time until the whole message is transmitted. We finally note an application to a model of a crossbar switching machine in [14].

References

 R. M. Wu and Yen-Bin Chen, "Analysis of a Loop Transmission System with Round-Robin Scheduling of Services," *IBM J. Res. Develop.* 19, No. 5, 486–493 (September 1975).

- C. Mack, T. Murphy, and N. L. Webb, "The Efficiency of N Machines Uni-Directionally Patrolled by One Operative When Walking Time and Repair Times Are Constants," J. Roy. Statist. Soc. B 19, No. 1, 166–172 (1957).
- C. Mack, "The Efficiency of N Machines Uni-Directionally Patrolled by One Operative When Walking Time Is Constant and Repair Times Are Variable," J. Roy. Statist. Soc. B 19, No. 1, 173–178 (1957).
- J. Th. Runnenberg, "Machines Served by a Patrolling Operator," Math. Centrum, Statist. Afdeling Rep. S221 (VP13), Amsterdam, July 1957.
- A. T. Bharucha-Reid, Elements of the Theory of Markov Processes and Their Applications, McGraw-Hill Book Co., Inc., New York, 1960, Sect. 9.4D.
- A. R. Kaye, "Analysis of a Distributed Control Loop for Data Transmission," Proceedings of the Symposium on Computer-Communications Networks and Teletraffic, Polytechnic Institute of Brooklyn, New York, April 4–6, 1972, pp. 47–58.
- M. Scholl and D. Potier, "Finite and Infinite Source Models for Communication Systems Under Polling," *IRIA Rapport de Recherche No. 308*, Institut National de Recherche en Informatique et en Automatique, Le Chesnay, France, May 1978.
- O. Hashida and K. Kawashima, "Analysis of a Polling System with Single User at Each Terminal," Rev. Electr. Commun. Labs. 29, Nos. 3-4, 245-253 (March-April 1981).
- H. Takagi, "On the Analysis of a Symmetric Polling System with Single-Message Buffers," *Perform. Eval.* 5, No. 3, 149-157 (August 1985).
- T. Takine, Y. Takahashi, and T. Hasegawa, "Performance Analysis of a Polling System with Single Buffers and Its Application to Interconnected Networks," *IEEE J. Selected Areas in Commun.* SAC-4, No. 6, 802-812 (September 1986).
- H. Takagi, Analysis of Polling Systems, The MIT Press, Cambridge, MA, 1986, Ch. 2.
- P. J. Kuehn, "Performance of ARQ-Protocols for HDX-Transmission in Hierarchical Polling Systems," *Perform. Eval.* 1, No. 1, 19–30 (January 1981).
- H. Takagi, "Analysis and Applications of a Multiqueue Cyclic Service System with Feedback," *IEEE Trans. Commun.* COM-34, No. 2, 248–250 (February 1987).
- S. Halfin, "An Approximate Method for Calculating Delays for a Family of Cyclic-Type Queues," *Bell Syst. Tech. J.* 54, No. 10, 1733–1754 (December 1975).

Received August 29, 1986; accepted for publication February 13, 1987

Hideaki Takagi IBM Japan, Ltd., Tokyo Research Laboratory, 5-19 Sanban-cho, Chiyoda-ku, Tokyo 102, Japan. Dr. Takagi is manager of distributed systems at the IBM Tokyo Research Laboratory. He received his B.S. and M.S. degrees in physics from the University of Tokyo in 1972 and 1974, respectively. In 1974 he joined IBM Japan as a systems engineer. From 1979 to 1983, he was with the University of California, Los Angeles, supported by the IBM Japan Overseas Scholarship Program and the Defense Advanced Research Projects Agency contract. He received his Ph.D. degree in computer science in 1983. Since 1983, he has been with the IBM Tokyo Research Laboratory (formerly the Japan Science Institute). He is author of Analysis of Polling Systems (The MIT Press, 1986). Dr. Takagi's research interests include probability theory, queueing theory, and stochastic processes as applied to computer communication networks and distributed systems. He is a member of the Association for Computing Machinery, the Institute of Electrical and Electronics Engineers, the Institute of Electronics and Communication Engineers of Japan, the Information Processing Society of Japan, and the Operations Research Society of America. Dr. Takagi is an editor of Performance Evaluation, and an editor for queueing and networking performance for IEEE Transactions on Communications.