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# Control of Queueing Systems in Heavy Traffic

***PhD Presentation, 2007***

Gennady Shaikhet

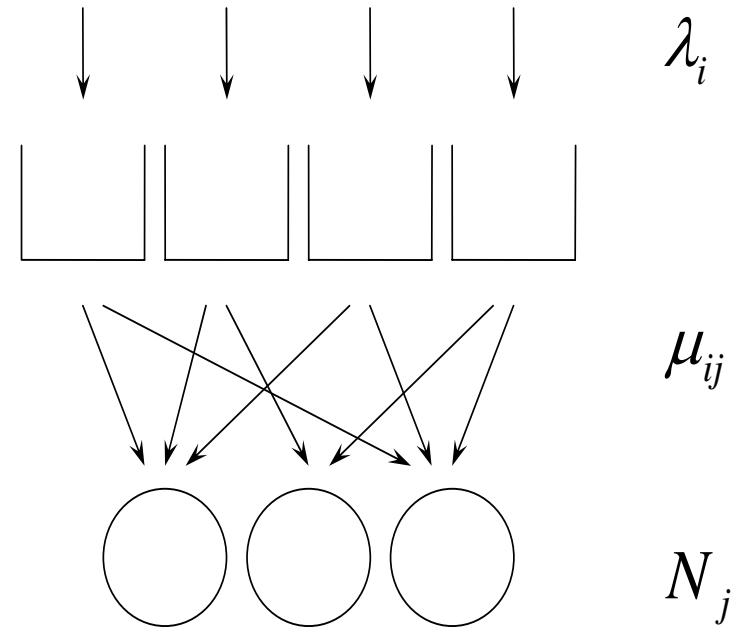
Technion, Israel

*Advisors: R. Atar and A. Mandelbaum*

# Queueing Model

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- $I \geq 1$  customer classes
- $J \geq 1$  service stations
- Arrivals for class  $i$ :  
renewal processes, rate  $\lambda_i$
- Servers in station  $j$ :  
 $N_j$  (stat. identical)
- Service of class- $i$  by server- $j$ :  
exponential, rate  $\mu_{ij}$



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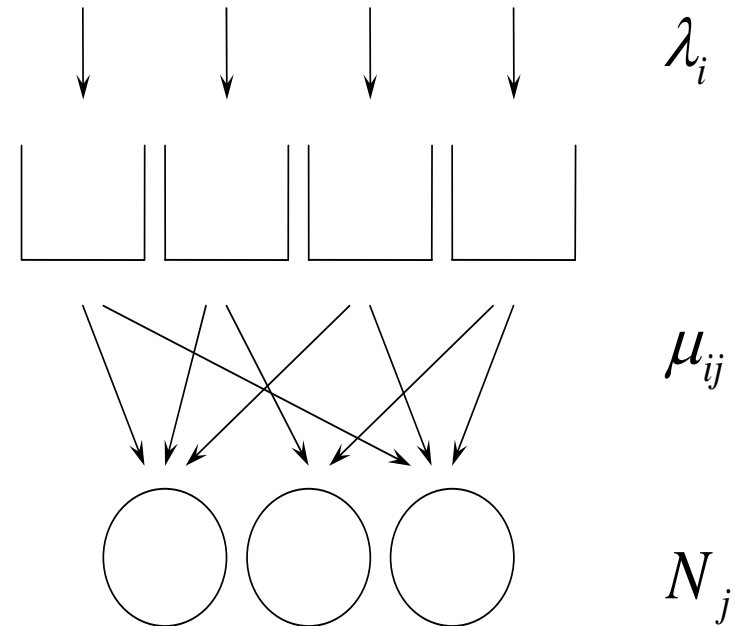
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- Control: has to be specified to complete the description:

Routing customers

Scheduling servers



# Heavy Traffic Regime

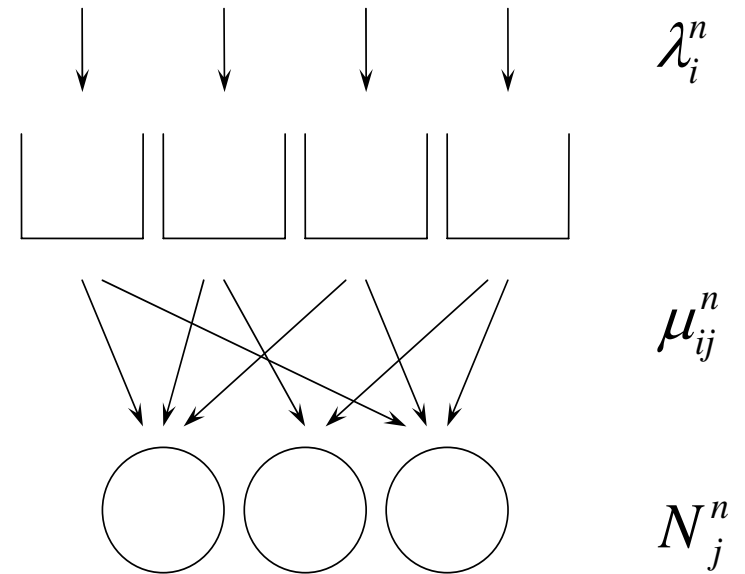
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- Consider the sequence of systems, indexed by  $n \uparrow \infty$

- $\lambda_i^n = n\lambda_i + O(\sqrt{n})$

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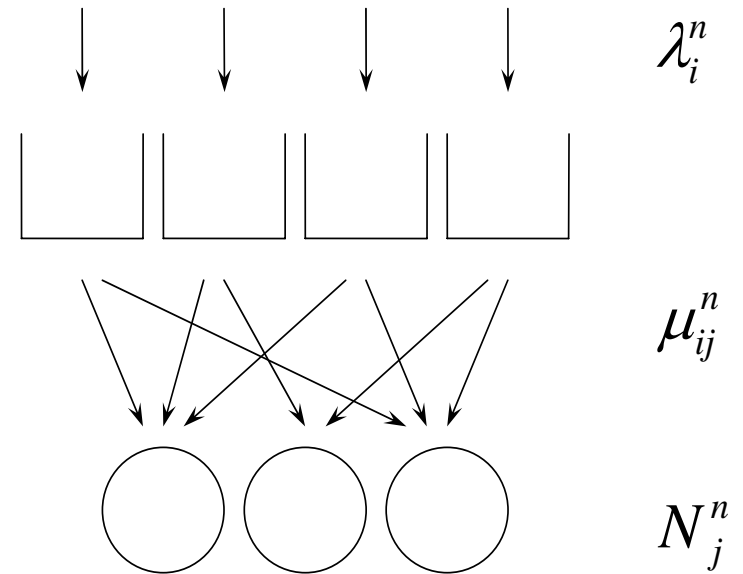
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- The **fluid (order  $n$ ) level** parameters  $\lambda, \mu, \nu$  guarantee that the system is **critically loaded** (busy on the fluid level).

# Diffusion Scaling

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Define:

$X_i^n(t)$  = number of class- $i$  customers in the system at time  $t$ ,

$Y_i^n(t)$  = number of class- $i$  customers in the queue at time  $t$ ,

$Z_j^n(t)$  = number of idle servers in station  $j$  at time  $t$ ,

$\Psi_{ij}^n(t)$  = number of class- $i$  customers in service in station  $j$  at time  $t$ ,

**Scale** them around the **static fluid**:  $\psi_{ij}^*$  and  $x_i^*$ :

$$\hat{X}_i^n(t) = n^{-1/2}(X_i^n(t) - nx_i^*), \quad \hat{\Psi}_{ij}^n(t) = n^{-1/2}(\Psi_{ij}^n(t) - n\psi_{ij}^*).$$

$$\hat{Y}_i^n(t) = n^{-1/2}Y_i^n(t), \quad \hat{Z}_i^n(t) = n^{-1/2}Z_i^n(t).$$

# First Observation: Diffusion Model

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- The following relation holds for all  $t \geq 0$ :

$$\hat{X}^n(t) = \hat{X}^n(0) + \hat{W}^n(t) + \int_0^t b(\hat{X}^n(s), U^n(s)) ds + \sum_{c \in \mathcal{C}} m_c^n \int_0^t \hat{\Psi}_c^n(s) ds$$

Here  $U^n$  is a process with values in some compact space.

Also  $0 \leq \hat{\Psi}_c^n \leq kn^{1/2}$  for some  $k > 0$ .

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- As  $n \rightarrow \infty$ , the diffusion model can be rewritten as

$$X(t) = X(0) + W(t) + \int_0^t b(X(s), U(s)) ds + \sum_{c \in \mathcal{C}} m_c \eta_c(t)$$

For each  $c$ ,  $\eta_c$  is nondecreasing with  $\eta_c(0) \geq 0$ .



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- Controlled diffusion with **drift** and **singular** control.

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- Consider a singular controlled diffusion

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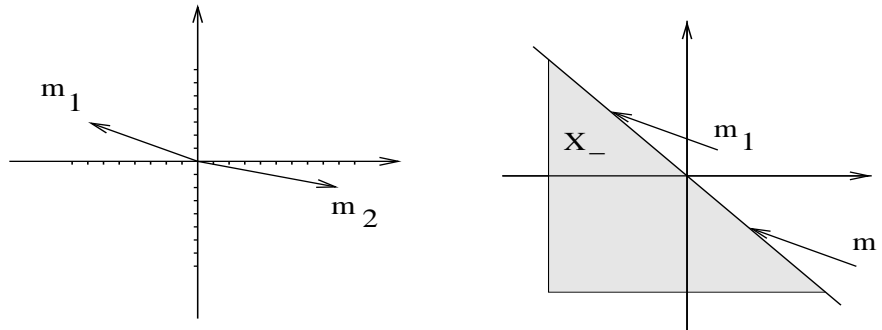
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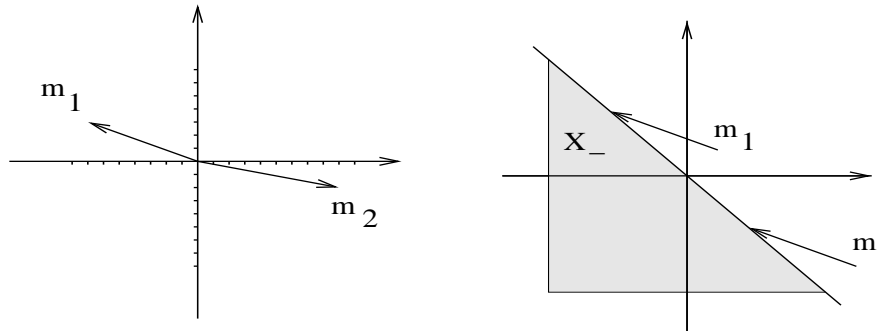


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- It happens when  $e \cdot m_c < 0$  for some  $c$ .

# Connection to Original (prelimit) Model

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- **Goal:** Find a policy, that asymptotically (large  $n$ ) achieves empty queues.

For two types of control policies:

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For two types of control policies:

- **Preemptive (P) regime:**  
a service to a customer **can be** interrupted and resumed at a later time (possibly in a different station).
- **Non-preemptive (NP) regime:**  
service to a customer **can not be** interrupted before it is completed



# Asymptotic Null Controllability

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- **Null controllability:** There exist a sequence of policies (both **P** and **NP**), s.t. for any given  $0 < \varepsilon < T < \infty$ ,

$$\lim_{n \rightarrow \infty} P\left(Y^n(t) = 0 \text{ for all } t \in [\varepsilon, T]\right) = 1.$$

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- Under weaker conditions, we have

**Weak null controllability:** There exist a sequence of **P** policies, under which for any fixed  $0 < T < \infty$ ,

$$\int_0^T 1_{\{e \cdot Y^n(s) > 0\}} ds \rightarrow 0 \quad \text{in probability, as } n \rightarrow \infty,$$

# Critically Loaded System. Fluid View

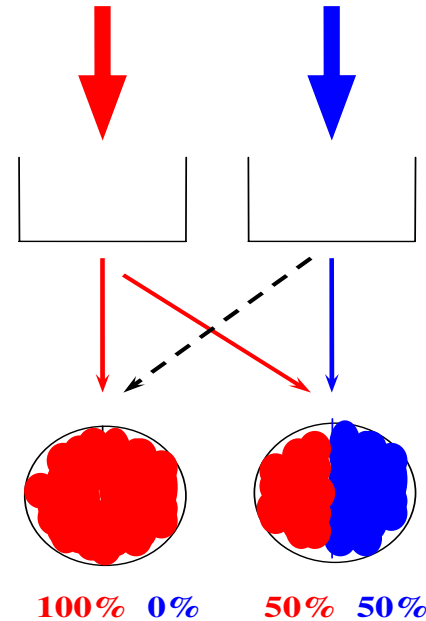
- An example of critically loaded system:

$$\lambda_1 = 7.5, \quad \lambda_2 = 2$$

$$\mu_{11} = 4, \quad \mu_{12} = 7$$

$$\mu_{21} = 2, \quad \mu_{22} = 4$$

$$\nu_1 = 1, \quad \nu_2 = 1$$



$$\xi_{11}^* = 1, \quad \xi_{12}^* = 0.5$$

$$\xi_{21}^* = 0, \quad \xi_{22}^* = 0.5$$

$$\psi_{ij}^* = \nu_j \xi_{ij}^*$$

- Any reallocation will cause some of the classes to explode.

# Basic and non-basic activities

Activities: pairs  $(i, j)$ , with  $\mu_{ij} > 0$

Activities can be:

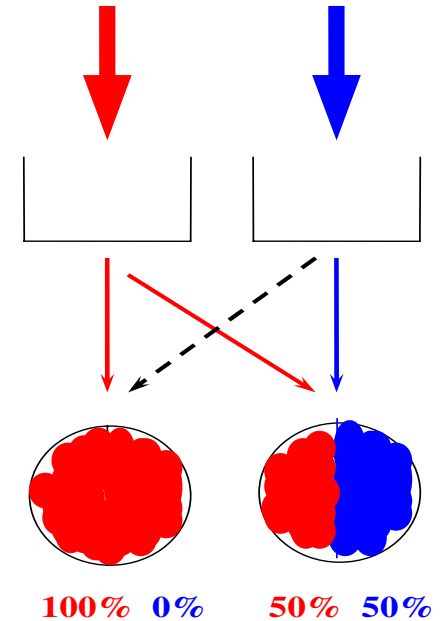
basic (BA), if  $\xi_{ij}^* > 0$

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In the example :

basic :  $(1, 1)$ ,  $(1, 2)$ ,  $(2, 2)$

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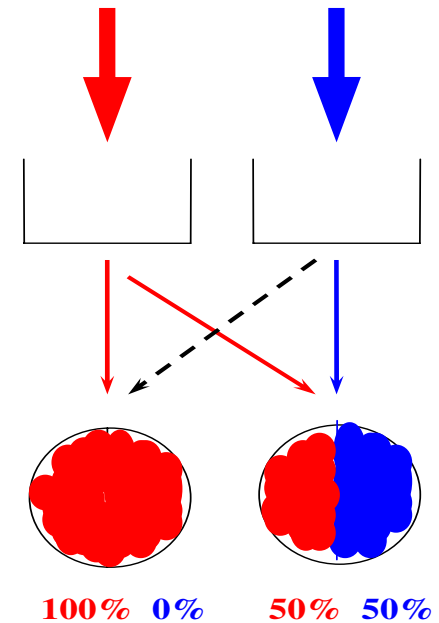
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- Usage of non-basic activities is a reason for a new behaviour.

# Reallocation via the non–basic activity

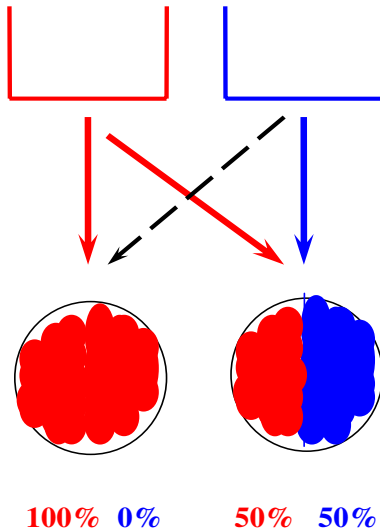
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# Reallocation via the non-basic activity

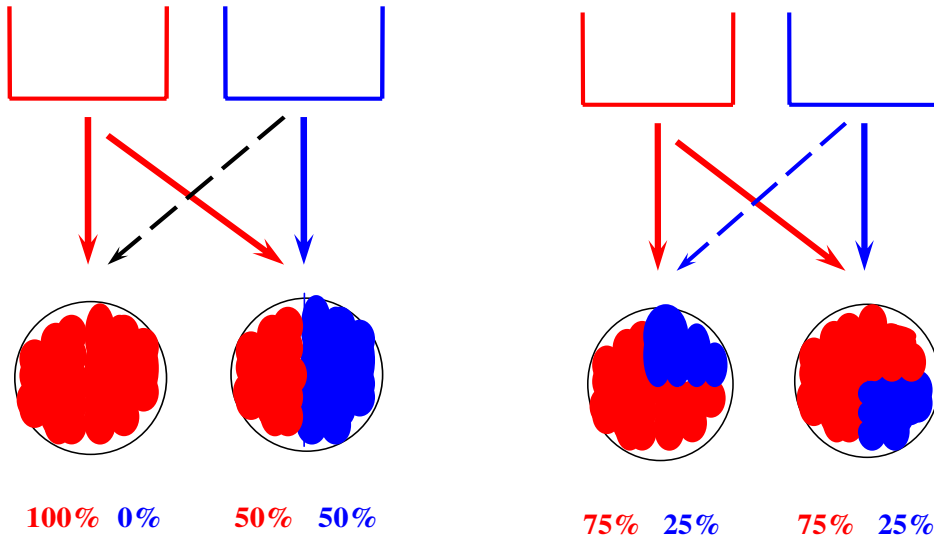
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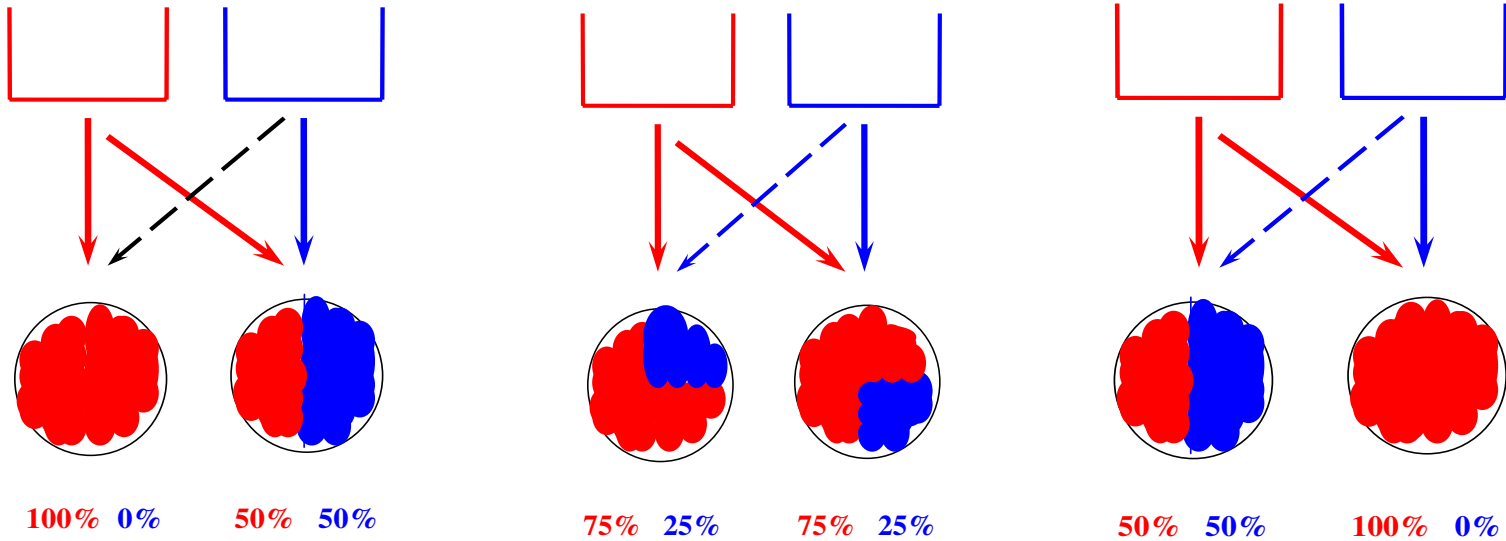
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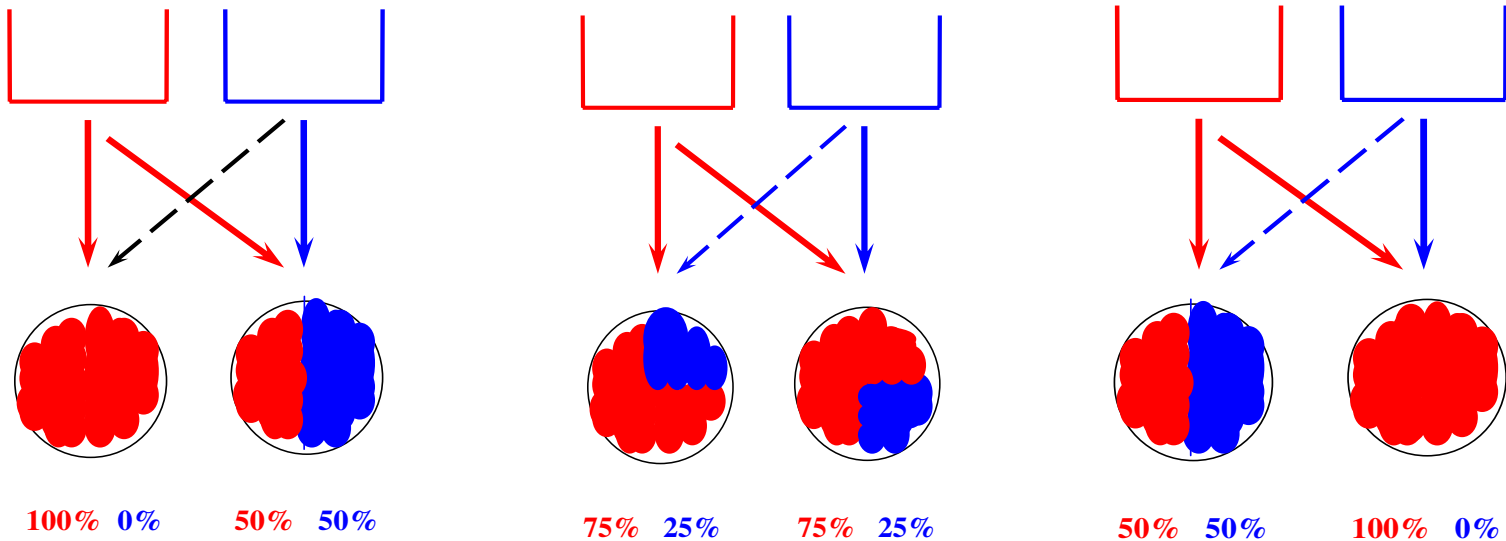
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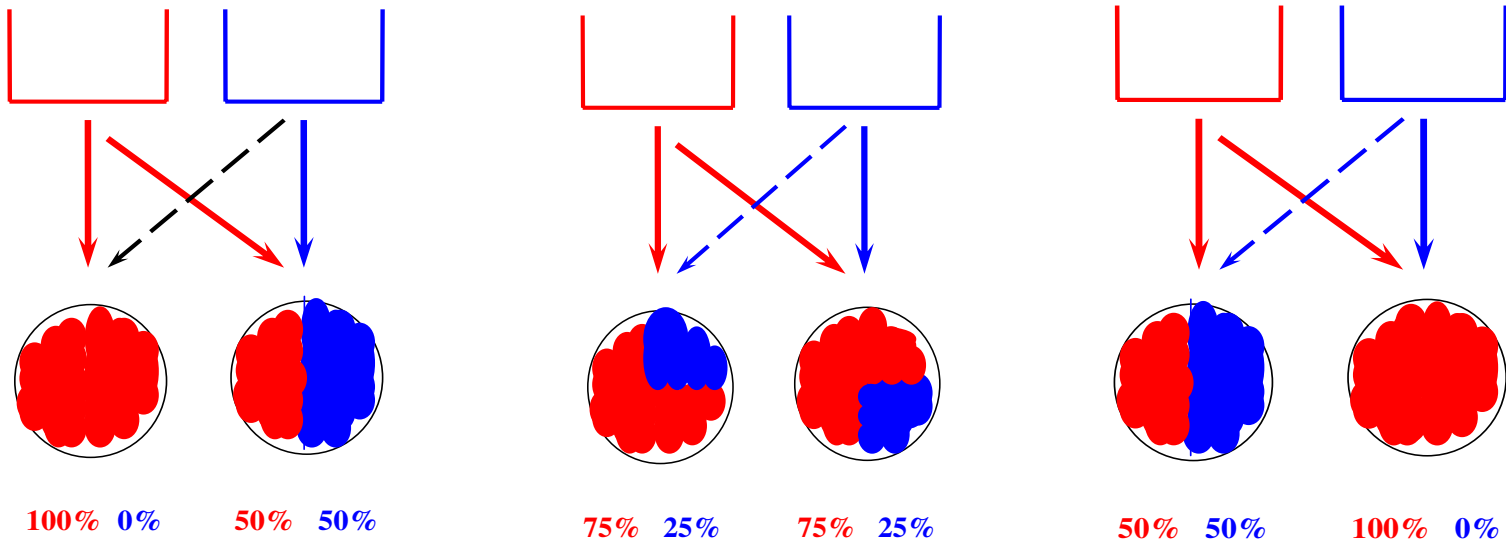
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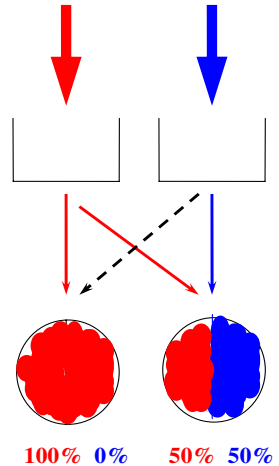
- Performed instantaneously, such transfers may result in abrupt change of a total service rate.
- The above reallocation **does not** generate immediate queues.  
The reallocation is performed via the **closed simple path (simple cycle)**.

**Closed simple path** - a cyclic graph, with one non–basic activity, the rest are basic.

# Changing the Fluid Throughput

---

$$\lambda_1 = 7.5, \lambda_2 = 2, \mu_{11} = 4, \mu_{12} = 7, \mu_{21} = 2, \mu_{22} = 4$$



Total incoming rate:  $7.5 + 2 = 9.5$

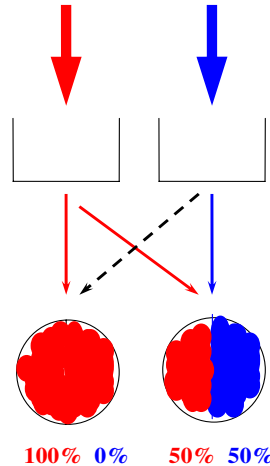
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$$4 \cdot 1 + 7 \cdot 0.5 + 4 \cdot 0.5 = 9.5$$

(Total) output **equals** to input.

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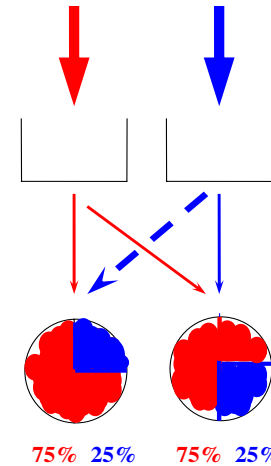


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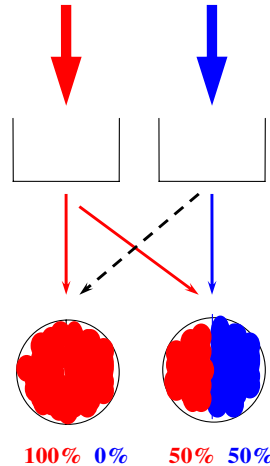
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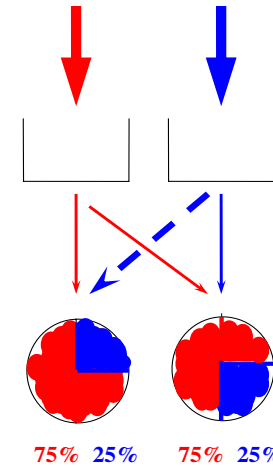


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- The existence of a **closed** simple path, that increases the throughput, implies **(strong)** null controllability.

# Activities and non-activities

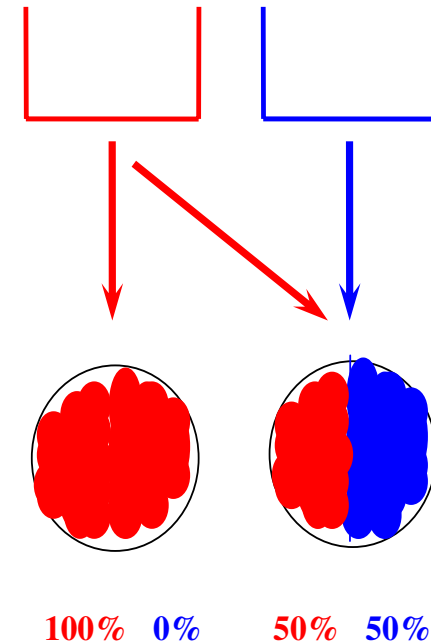
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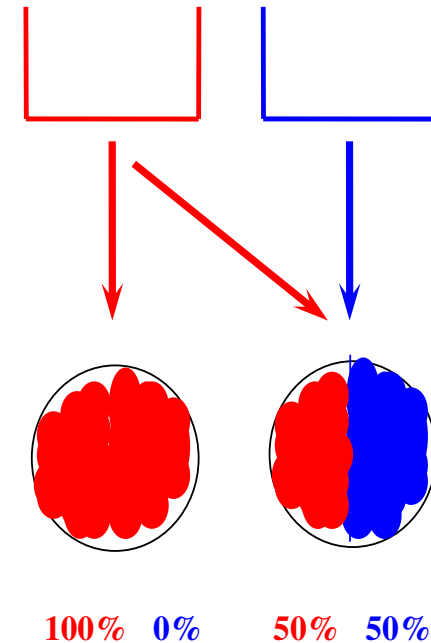
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- "Usage" of non-activities may also imply a new behaviour.



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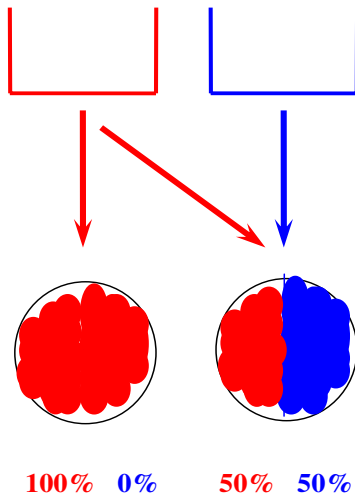
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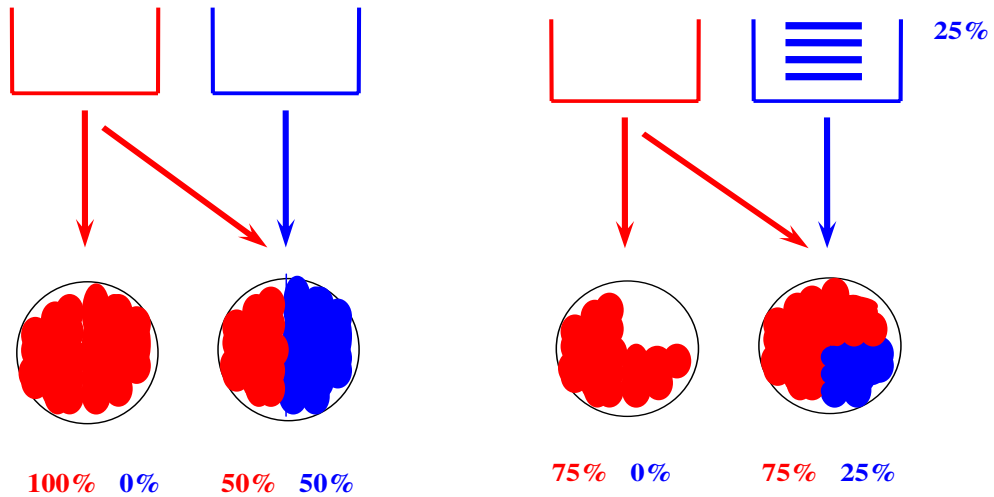
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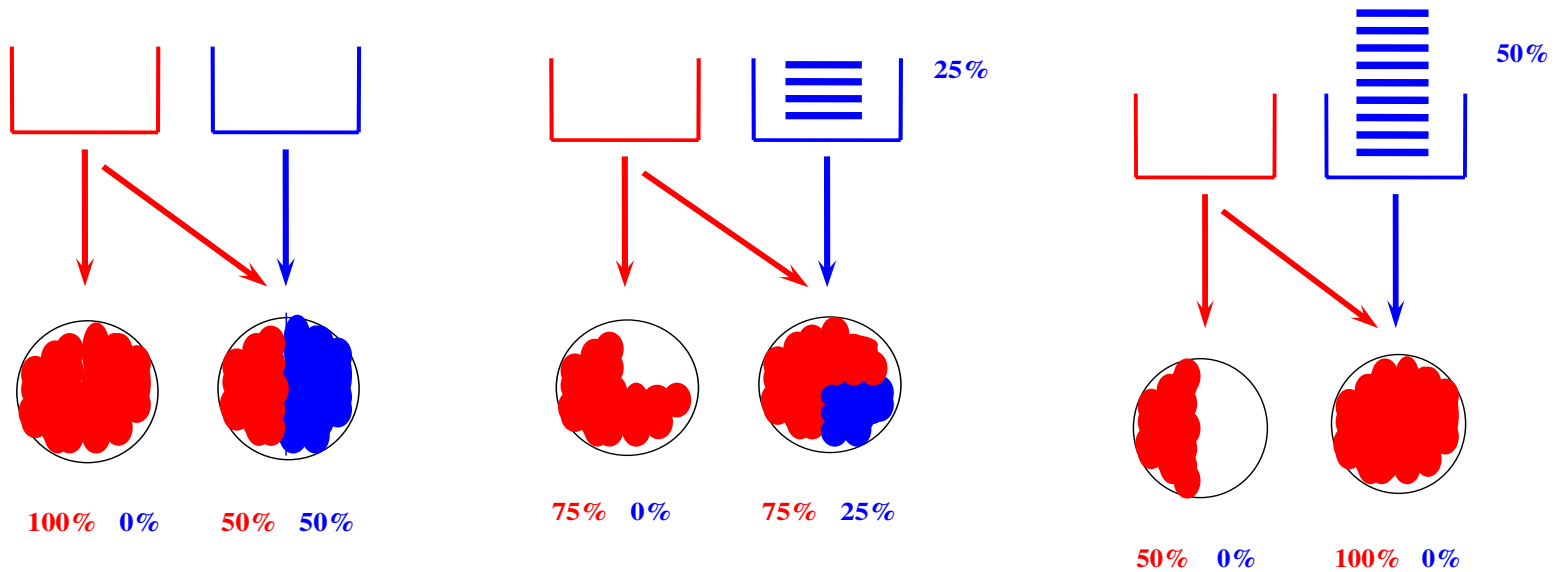
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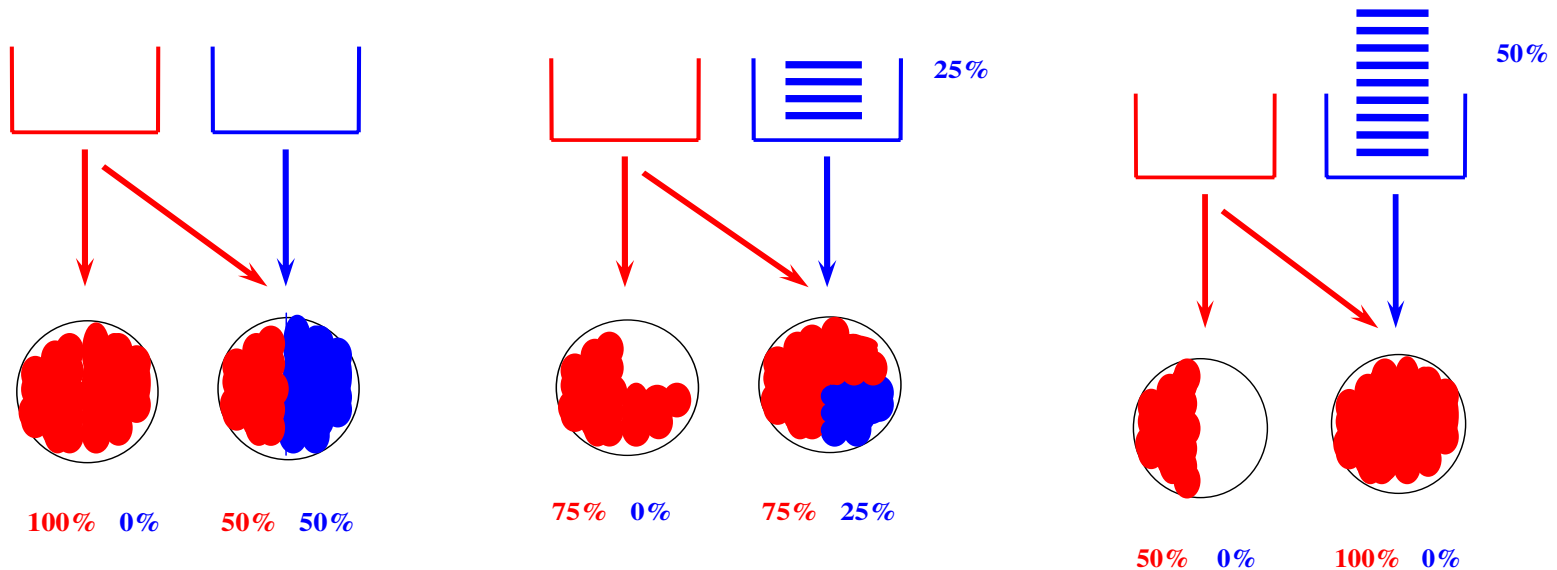
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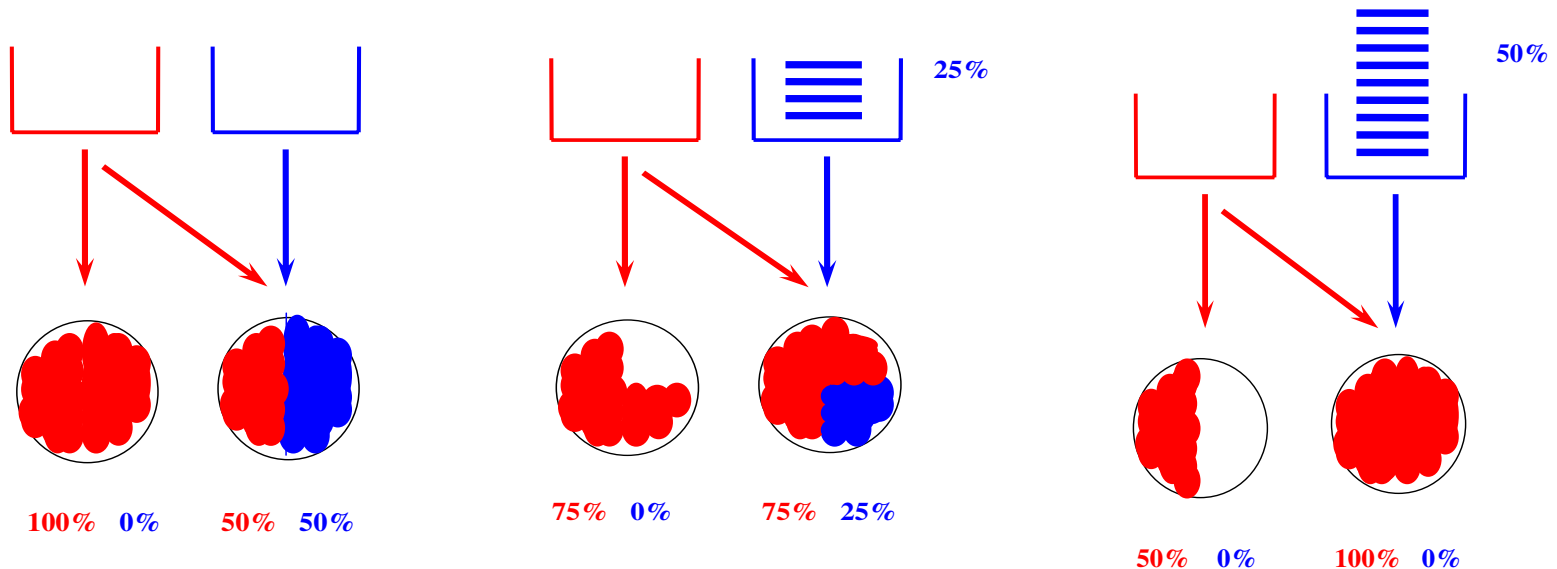


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The reallocation is performed via the **open simple path** (imaginary cycle).

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- Open simple path** - a cyclic graph, with one non-activity, the rest are basic activities.
- The existence of an **open** simple path, that increases the throughput, implies **weak** null controllability.

# Throughput Optimality

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- Recall the **Heavy Traffic** requirements:

$$\sum_i \xi_{ij}^* = 1, \quad \forall j \in \mathcal{J}, \quad \sum_j \mu_{ij} \nu_j \xi_{ij}^* = \lambda_i, \quad x_i^* := \sum_{j \in \mathcal{J}} \nu_j \xi_{ij}^* \quad \forall i \in \mathcal{I}.$$

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- We will say that the static fluid model is **throughput optimal** if

Whenever  $\sum_i \xi_{ij} \leq 1, \quad \forall j \in \mathcal{J}$  and  $\sum_{j \in \mathcal{J}} \nu_j \xi_{ij} \leq x_i^*, \quad \forall i \in \mathcal{I}$ , one has

$$\sum_{(i,j) \in \mathcal{E}} \mu_{ij} \nu_j \xi_{ij} \leq \sum_{i \in \mathcal{I}} \lambda_i.$$



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- Theorem:** The following statements are equivalent:

- The static fluid model is **not** throughput optimal;
- There exists a **throughput increasing** simple path (either open or closed).

# Pool-Dependent Service Rates

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- A multi-dimensional controlled diffusion:

$$X(t) = X(0) + W(t) + \int_0^t b(X(s), U(s)) ds + \sum_{c \in \mathcal{C}} m_c \eta_c(t), \quad X \in R^I$$

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- Can be reduced to a **1-dimensional**

$$\check{X}(t) = x_e + W_e(t) + \mu_{min} \int_0^t \check{X}^-(s) ds - \int_0^t [\theta \cdot u(s)] \check{X}^+(s) ds, \quad \check{X} \in R$$

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$$\check{X}(t) = x_e + W_e(t) + \mu_{min} \int_0^t \check{X}^-(s) ds - \int_0^t [\theta \cdot u(s)] \check{X}^+(s) ds, \quad \check{X} \in R$$

- In particular cases, **asymptotically optimal** control policies may be explicitly obtained.

# Future direction: singular control

---

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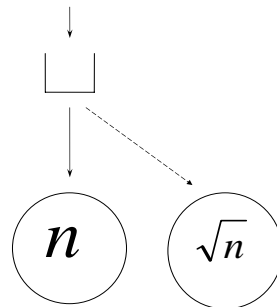
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- Study the models with relatively small stations, like:



$$X(t) = X(0) + W(t) + \mu_1 \int_0^t (X(s) - \Psi_2(s))^- ds - \mu_2 \int_0^t \Psi_2(s) ds$$

$$\Psi_2(t) = \Psi_2(0) - \mu_2 \int_0^t \Psi_2(s) ds + B(t), \quad 0 \leq \Psi_2(t) \leq 1.$$



# Future direction: pool-dependent service

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- 2 classes, 2 stations + abandonments ( $\theta_1$  and  $\theta_2$ ).

Consider the problem of minimizing linear combinations of queues:

$$V(x) = \inf_{\pi} E_x^{\pi} \int_0^{\infty} e^{-\gamma t} [c_1 Y_1(t) + c_2 Y_2(t)] dt,$$

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- Explicit solution???

# Future direction: staffing issues

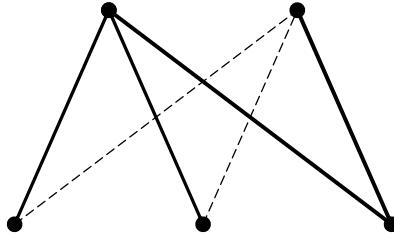
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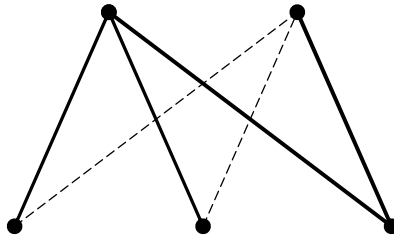




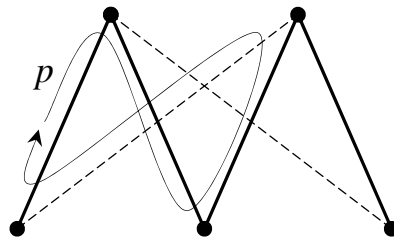
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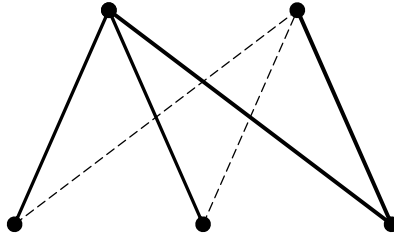
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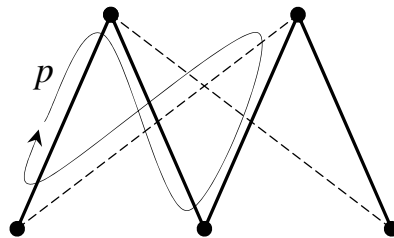
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- How to characterize a **null controllability** staffing?