

多佇列系統中佇列選擇法則的分析與研究

顏豪緯、陳木松

E-mail: 324686@mail.dyu.edu.tw

摘要

日常生活中只要有人、事、物等待接受服務就可能形成排隊的現象，這類排隊等候服務就會形成佇列系統，而佇列理論即是對於佇列內等待被服務的人/事/物(或統稱為事件)分析事件的等待時間、佇列長度、或事件有效進入率等的研究。佇列問題的研究隨著不同的需求可衍生出不同的形態，例如(I)將相同屬性的事件歸類於同一佇列，將有利於資源的分配與調度，因此單佇列問題將轉換為多佇列模式的研究。(II)現今佇列問題大都假設容量無限，然而真實系統大多是屬於有限容量，因此有限容量佇列問題的研究較具有應用價值，而且有限容量佇列模式的極限行為應類似於無限容量的佇列模式。(III)若佇列內的事件有時效性的需求，則系統必須具有強健的排程能力，以預防或降低事件逾時服務的機率。針對以上所述本論文主要探討多佇列的問題，並依無限與有限容量佇列模式分析求解佇列參數，另外本論文也提出具有學習能力的訊息排程控制器，以提高在時變系統時佇列的排程能力。關於無限容量的模式(q-M/G/1/inf/FCFS/EDF)的研究，本文以最早截止期限優先(EDF)為佇列選擇規則(QSR)，並藉由定義等待時間的機率密度函數，計算佇列訊息的等待時間及訊息逾時服務率。另外根據相對截止期限的極限行為，以EDF為佇列選擇規則的佇列問題可等效於以先到先服務(FCFS)或優先服務(PRI)的佇列問題。關於有限容量模式(q-M/G/1/Ki/FCFS/QSR)的研究，將以多種佇列選擇規則(QSR)分析其排程的優劣。這一部份的研究以多維度聯合狀態轉移，及以嵌入式馬可夫鏈(EMC)或馬可夫鏈(MC)求解佇列的狀態機率。針對EMC模式共有四個求解步驟，包括(1)訊息抵達機率、(2)佇列轉移機率、(3)離開佇列瞬間的狀態機率、與(4)任意時間的狀態機率等。針對MC模式則需要二個步驟，即(1)佇列轉移機率與(2)任意時間的狀態機率。由模擬實驗得知，本方法可正確的分析佇列以FCFS, PRI, WFQ, RR等為佇列選擇規則(QSR)的佇列參數。另一部份的研究是以具有學習能力的訊息排程控制器(MSC)為佇列選擇規則，以滿足時效性的需求並求解相關的佇列參數。MSC屬於閉迴路的控制流程並提供事前學習(Type I)或事後學習(Type II)調整內部參數，以適應時變系統達到預防或降低訊息逾時服務發生的目的。本論文提出三種建構MSC的方法，包括輻射基底函數網路(RBFN)、模糊神經網路(NFN)、與關聯向量機(RVM)等。由模擬實驗得知訊息排程控制器比傳統的QSR更具強韌性且有較低的訊息逾時服務率。最後本文也將針對當佇列負載趨近於無窮時，推導包括以MSC, EDF, FCFS, WFQ, RR, PRI等為QSR的訊息等待時間上界。由模擬實驗得知本文的方法能夠準確的估測不同QSR的等待時間上界。

關鍵詞：多佇列有限容量、狀態機率、佇列選擇規則、訊息排程控制器

目錄

封面內頁 簽名頁 中文摘要.....	iii	英文摘要.....	iii
要.....	v	誌謝.....	vii
錄.....	viii	圖目錄.....	xii
錄.....	xvi	符號說明.....	xviii
第一章.....	1	1.1 研究動機.....	1
佇列選擇規則(QSR)簡介.....	6	1.2 佇列選擇規則.....	7
1.4 論文架構.....	8	1.3 研究目的.....	7
第二章 佇列系統的探討.....	10	第二章 佇列系統的探.....	10
2.1 馬可夫鏈與佇列系統.....	10	2.2 單佇列模型.....	13
2.2.1 M/G/1/ 模型.....	13	2.2.1 M/G/1/ 模型.....	13
2.2.2 M/M/1/K 模型.....	14	2.2.2 M/M/1/K 模.....	14
2.2.3 M/G/1/K 模.....	16	2.2.3 M/G/1/K 模.....	16
2.2.4 單佇列系統的等效模式.....	18	2.2.4 單佇列系統的等效模式.....	18
2.3 多佇列模型.....	20	2.3 多佇列模型.....	20
2.4 多佇列模型的佇列選擇規.....	22	2.4 多佇列模型的佇列選擇規.....	22
則.....	22	第三章 多佇列無限容量模式的系統分析.....	28
第三章 多佇列無限容量模式的系統分析.....	28	3.1 文獻回顧.....	28
3.1 文獻回顧.....	28	3.2 以機率分佈分析EDF的等待時.....	32
3.2 以機率分佈分析EDF的等待時.....	32	3.3 EDF的等效模式.....	36
3.3 EDF的等效模式.....	36	第四章 多佇列模.....	38
第四章 多佇列模.....	38	4.1 q-M/G/1/Ki模式.....	38
4.1 q-M/G/1/Ki模式.....	38	4.1.1 訊息抵達機率(Message Arrival Probability, MAP).....	43
4.1.1 訊息抵達機率(Message Arrival Probability, MAP).....	43	4.1.2 佇列轉移機率(Queue Transition Probability, QTP).....	45
4.1.2 佇列轉移機率(Queue Transition Probability, QTP).....	45	4.1.3 q-M/G/1/Ki的狀態轉移方程式(STE).....	47
4.1.3 q-M/G/1/Ki的狀態轉移方程式(STE).....	47	4.1.4 q-M/G/1/Ki的狀態平衡方程式(SBE).....	47
4.1.4 q-M/G/1/Ki的狀態平衡方程式(SBE).....	47	4.1.5 q/M/G/1/Ki -個案分析:以2個佇列為.....	47
4.1.5 q/M/G/1/Ki -個案分析:以2個佇列為.....	47		

例.....	53	4.2 q-M/M/1/Ki模式.....	58	4.2.1 狀態平衡方程
式(SBE).....	59	4.2.2 q/M/M/1/Ki -個案分析:以2個佇列為		
例.....	60	4.3 馬可夫鏈與嵌入式馬可夫鏈的狀態平衡方程式.....	62	第五
章 訊息排程控制器.....	66	5.1 MSC-MQP的閉迴路控		
制.....	66	5.2 選擇輸入變數.....	67	5.3 Type I
與Type II學習模式.....	68	5.4 輻射基底函數網路(Radial Basis Function Network,		
RBFN).....	71	5.4.1 參數學習.....	72	5.4.2 架構學
習.....	73	5.5 模糊類神經網路(Neuro-Fuzzy Network,		
NFN).....	75	5.5.1 前向推論.....	76	5.5.2 反向參數學
習.....	78	5.5.3 架構學習.....	79	5.6 關聯向量
機(Relevance Vector Machine, RVM).....	81	第六章 多佇列有限容量模式的等待時間上		
界.....	86	6.1 MSC等待時間的上界評估.....	86	6.2 EDF
、FCFS、與PRI等待時間的上界.....	93	6.3 WFQ與RR等待時間的上		
界.....	94	第七章 模擬實驗.....	96	7.1 多佇列無
限容量.....	96	7.1.1 以為變量.....	97	7.1.2
以Di為變量.....	99	7.2 多佇列有限容量.....	101	
7.2.1 以為變量.....	102	7.2.2 以Ki為變		
量.....	110	7.2.3 q-M/G/1/Ki的px;s與的關係.....	115	
7.3 訊息排程控制器的逾時服務率.....	117	7.3.1 固定		
值.....	117	7.3.2 變動值.....	123	7.4 佇列參
數的上界.....	128	7.4.1 的佇列參數.....	128	7.4.2
探討第四章與第六章的公式在的一致性.....	131	第八章 結論與展		
望.....	134	參考文獻.....	137	附錄
A.....	144	附錄 B.....	145	附錄
C.....	146	附錄 D.....	148	附錄
E.....	150	附錄 F.....	151	附錄
G.....	152	附錄 H.....	159	

參考文獻

- [1]D. Gross and C. M. Harris, Fundamentals of Queueing Theory, 3rd ed. New York: John Wiley & Sons, Inc., 1998.
- [2]B. D. Choi , B. Kim, and S. H. Choi, " An M/G/1 queue with multiple types of feedback, gated vacations and FCFS policy, " Computers and Operations Research, vol. 30, no. 9, pp. 1289-1309, 2003.
- [3]P. Sharma and S. N. Pradhan, " Priority based scheduling of multimedia traffic on real time linux operating system, " International Conference on Computational Intelligence and Multimedia Applications (ICCIMA), vo1. 4, pp. 225-229, 2007.
- [4]D. Raz, H. Levy, and B. Avi-Itzhak., " A resource-allocation queueing fairness measure, " in Proceedings of Sigmetrics 2004/Performance 2004 Joint Conference on Measurement and Modeling of Computer Systems, vol. 32, no. 1, pp. 130-141, June 2004.
- [5]H.C. Tijms, A First Course in Stochastic Models. Wiley, 2003.
- [6]I. MacPhee, M. Menshikov, D. Petritis, and S. Popov, " Polling systems with parameter regeneration, the general case, " Annals of Applied Probability, vol. 18, no. 6, pp. 2131-2155, Mar. 2008.
- [7]O. Nakdimon, and U. Yechiali, " Polling systems with breakdowns and repairs, " European Journal of Operational Research, vol. 149, no. 3, pp. 588-613, June 2003.
- [8]A. Ibrahim, R. Rizk, and G. Mahmoud, " A priority gated round robin polling scheme for bluetooth piconets, " The International Arab Journal of Information Technology, vol. 5, no. 2, pp. 176-182, Apr. 2008.
- [9]S. Ndreca and B. Scoppola, " Discrete time GI/Geom/1 queueing system with priority, " European Journal of Operational Research, vol. 189, no. 3, pp. 1403-1408, Sep. 2008.
- [10]T. L. Olsen and R. D. van der Mei, " Polling systems with periodic server routing in heavy traffic: renewal arrivals, " Operations Research Letters, vol. 33, no. 1, pp. 17-25, Jan. 2005.
- [11]V. Sharma and J. T. Virtamo, " A finite buffer queue with priorities, " Performance Evaluation, vol. 47, no. 1, pp. 1-22, Jan. 2002.
- [12]A. D. Banik and U. C. Gupta, " Finite buffer vacation queue under E-limited with limit variation service and batch markovian arrival process, " Journal of Quality Technology and Quantitative Management, vol. 5, no. 1, pp. 1-20, 2008.
- [13]W. Y. Jung and C. K. Un, " Analysis of a finite-buffer polling system with exhaustive service based on virtual buffering, " IEEE Transactions on Communications, vol. 42, no. 12, pp. 3144-3149, Dec. 1994.

- [14]S. E. Grasman, T. L. Olsen, and J. R. Birge, "Finite buffer polling models with routing," *European Journal of Operational Research*, vol. 165, no. 3, pp. 794-809, Sep. 2005.
- [15]M. Andrews, K. Kumaran, K. Ramanan, A. Stolyar, R. Vijayakumar, and P. Whiting, "Scheduling in a queueing system with asynchronously varying service rates," *Probability in the Engineering and Informational Sciences*, vol. 18, no. 2, pp. 191-217, Apr. 2004.
- [16]Y. S. Yen, W. M. Chen, J. C. Zhhuang, and H. C. Chao, "Sliding weighted fair queueing scheme for real-time applications," *Communications, IEE Proceedings-*, vol. 152, no. 3, pp. 320-326, Jun. 2005.
- [17]O.J. Boxma, J. Bruin, and B.H. Fralix, "Waiting times in polling systems with various service disciplines," *Performance Evaluation*, vol. 66, no. 11, pp. 621-639, 2009.
- [18]M. Kargahi and A. Movaghar, "A method for performance analysis of earliest-deadline-first scheduling policy," *Journal of Supercomputing*, vol. 37, no. 2, pp. 197-222, Aug. 2006.
- [19]A. Movaghar, "On queueing with customer impatience until the end of service," *Stochastic Models*, vol. 22, no. 1, pp. 149-173, May 2006.
- [20]G. Horvath and M. Telek, "An approximate analysis of two class WFQ systems," in *Workshop on Performability Modeling of Computer and Communication Systems (PMCCS)*, Arlington, IL, USA, pp. 43-46, 2003.
- [21]G. I. Papadimitriou and A. S. Pomportsis, "Learning-automata-based TDMA protocols for broadcast communication systems with bursty traffic," *IEEE Communication Letters*, vol. 4, no. 3, pp. 107-109, Mar. 2000.
- [22]A. I. Vakali, G. I. Papadimitriou, and A. S. Pomportsis, "A new approach to the design of high performance multiple disk subsystems: dynamic load balancing schemes," *Lecture Notes in Computer Science*, vol. 1823, pp. 610-613, 2000.
- [23]Y. Matsumoto, "On optimization of polling policy represented by neural network," *ACM SIGCOMM Computer Communication Review*, vol. 24, no. 4, pp. 181-190, Oct. 1994.
- [24]G. I. Papadimitriou, A. I. Vakali, and A. S. Pomportsis, "A learning-automata-based controller for client/server systems," *Neurocomputing*, vol. 61, pp. 381-394, Oct. 2004.
- [25]P. Siripongwutikorn, S. Banerjee, and D. Tipper, "Fuzzy-based adaptive bandwidth control for loss guarantees," *IEEE Transactions on Neural Networks*, vol. 16, no. 5, pp. 1147-1162, Sep. 2005.
- [26]H. C. Cho, M. S. Fadali, J. W. Lee, Y. J. Lee, and K. S. Lee, "Lyapunov-based fuzzy queue scheduling for internet routers," *International Journal of Control, Automation, and Systems*, vol. 5, no. 3, pp. 317-323, June 2007.
- [27]K. Chen and L. Decreusefond, "An approximate analysis of waiting time in multi-class M/G/1/./EDF queues," *ACM SIGMETRICS Performance Evaluation Review*, vol. 24, no. 1, pp. 190-199, May 1996.
- [28]M. S. Chen and H. W. Yen, "A probabilistic approach to estimate the mean waiting times in the EDF polling," *Applied Mathematics and Computation (processing)*.
- [29]A. Al-Sawaai, R. Fretwell, and I. Awan, "Stationary queue length distribution for M/M/1/K queue with non-preemptive service priorities," *The 8th Annual Postgraduate Symposium*, Liverpool John Moores University, UK, 2007.
- [30]A. Al-Sawaai, I. Awan, and R. Fretwell, "Analysis of the weighted fair queueing system with two classes of customers with finite buffer," *2009 International Conference on Advanced Information Networking and Applications Workshops*, pp. 218-223, 2009.
- [31]M. S. Chen and H. W. Yen, "A state diagram analysis of the multi-queue M/M/1 model with finite lengths," *Journal of the Chinese Institute of Engineers*, 2010 (accepted).
- [32]J. Park and I. W. Sandberg, "Universal approximation using radial-basis-function networks," *Neural Computation*, vol. 3, no. 2, pp. 246-257, June 1991.
- [33]J.-S. Jang, C.-T. Sun, and E. Mizutani, *Neuro-Fuzzy and Soft Computing*. Prentice Hall, 1997.
- [34]A. C. Faul and M. E. Tipping, "Analysis of sparse bayesian learning," *Neural Information Processing Systems*, vol. 14, pp. 383-389, 2002.
- [35]M. S. Chen and H. W. Yen, "Applications of machine learning approach on multi-queue message scheduling," *Expert Systems with Applications*, 2010 (accepted).
- [36]M. S. Chen and H. W. Yen, "An online RBF network approach for adaptive message scheduling on controller area networks," *Journal of Information Science and Engineering*, 2010 (accepted).
- [37]J. F. Shortle, M. J. Fischer, D. Gross, and D. M. B. Masi, "Using the transform approximation method to analyze queues with heavy-tailed service," *Journal of Probability and Statistical Science*, vol. 1, no. 1, pp. 25-27, Feb. 2003.
- [38]J. F. Shortle, M. J. Fischer, and P. H. Brill, "Waiting time distribution of M/DN/1 queues through numerical laplace inversion," *INFORMS JOURNAL on COMPUTING*, vol. 19, no. 1, pp. 112-120, Jan. 2007.
- [39]G. Bolch, S. Greiner, H. Meer, and K. S. Trivedi, *Queueing Networks and Markov Chains: Modeling and Performance Evaluation With Computer Science Applications*, 2nd ed. New York: John Wiley & Sons, Inc., 2006.
- [40]K. S. Trivedi, *Probability and Statistics with Reliability, Queueing and Computer Science Applications*, 2nd ed. New York: John Wiley & Sons, Inc., 2002.
- [41]L. Kleinrock, *Queueing Systems. Volume I: Theory*. New York:Wiley-Interscience, 1975.
- [42]R. Wolff, "Poisson arrivals see time averages," *Operations Research*, vol. 30, no. 2, pp. 223-231, 1982.

- [43]H. Sakasegawa, " An approximation formula $L_q/(1-)$, " *Annals of the Institute of Statistical Mathematics*, vol. 29, no. 1, pp. 67-75, 1977.
- [44]B.D. Bunday, *An introduction to queueing theory*. 205 pages. Oxford Univ Press, ISBN: 0340662395, 1996.
- [45]J. D. C. Little, " A Proof for the Queueing Formula $L=W$, " *Operations Research*, vol. 9, no. 3, pp. 383-387, 1961.
- [46]I. Adan and J. Resing, *Queueing theory*. Eindhoven University of Technology, 2002.
- [47]S. K. Bose. *Priority Operation of M/G/1 Queue*, Department of Electrical Engineering, I.I.T. 2002.
- [Online]. Available: http://home.iitk.ac.in/~skb/qbook/Slide_Set_9.PDF.
- [48]M. Hanada and H. Nakazato, " An approximation analysis of nonpreemptive EDF scheduling, " *Electronics and Communications in Japan (Part III: Fundamental Electronic Science)*, vol. 89, no. 2, pp. 13-23, Feb. 2006.
- [49]L. Kleinrock, *Queueing Systems. Volume 2: Computer Applications*. New York: Wiley-Interscience, 1976.
- [50]R. Caruana and A. Niculescu-Mizil, " An empirical comparison of supervised learning algorithms, " *ACM International Conference Proceeding Series*, vol. 148, pp. 161-168, 2006.
- [51]Z. Ghahramani, " Unsupervised learning, " *Advanced Lectures on Machine Learning LNAI 3176*, pp. 72-112, Sep. 2004.
- [52]S. Singh, A. G. Barto, and N. Chentanez, " Intrinsically motivated reinforcement learning, " *Advances in Neural Information Processing Systems 17*, 2004.
- [53]S. Singhal and L. Wu, " Training feedforward networks with the extended Kalman algorithm, " in *Proceedings of the International Conference on Acoustics, Speech and Signal Processing*, vol. 2, pp. 1187-1190, 1989.
- [54]Y. Lu, N. Sundararajan, and P. Saratchandran, " A sequential learning scheme for function approximation using minimal radial basis function neural networks, " *Neural Computation*, vol. 9, no. 2, pp. 461-478, 1997.
- [55]W. Li and Y. Hori, " An algorithm for extracting fuzzy rules based on RBF neural network, " *IEEE Transactions on Industrial Electronics*, vol. 53, no. 4, pp. 1269-1276, Aug. 2006.
- [56]K. Guney and N. Sarikaya, " Comparison of mamdani and sugeno fuzzy inference system models for resonant frequency calculation of rectangular microstrip antennas, " *Progress In Electromagnetics Research B*, vol. 12, pp. 81-104, 2009.
- [57]P.-C. Chang and C.-H. Liu, " A TSK type fuzzy rule based system for stock price prediction, " *Expert Systems with Applications*, vol. 34, no. 1, pp. 135-144, Jan. 2008.
- [58]V. Kecman, *Learning and Soft Computing: Support Vector Machines, Neural Networks, and Fuzzy Logic Models*. MIT Press, Cambridge, MA, USA, 2001.
- [59]J. Kim, Y. Suga, and S. Won, " A new approach to fuzzy modeling of nonlinear dynamic systems with noise: Relevance vector learning mechanism, " *IEEE Transactions on Fuzzy Systems*, vol. 14, no. 2, pp. 222-231, Apr. 2006.
- [60]J. Mercer, " Function of positive and negative type and their connection with the theory of integral equations, " *Philosophical Transactions of the Royal Society of London, series A*, vol. 209, pp. 415-446, 1909.
- [61]M. E. Tipping, " Sparse bayesian learning and the relevance vector machine, " *Journal of Machine Learning Research*, vol. 1, pp. 211-244, Sep. 2001.
- [62]M. E. Tipping and A. C. Faul, " Fast marginal likelihood maximisation for sparse Bayesian models, " *Proceedings of the Ninth International Workshop on Artificial Intelligence and Statistics*, Key West, FL, Jan. 3-6, 2003.
- [63]D. J. C. MacKay, " The evidence framework applied to classification networks, " *Neural Computation*, vol. 4, no. 5, pp. 720-736, Sep. 1992.
- [64]I. T. Nabney, " Efficient training of RBF networks for classification, " *International Journal of Neural Systems*, vol. 14, no. 3, pp. 201-208, 2004.