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Abstract:

This paper considers the most appropriate & more general queuing model in respect of customers which are allowed to leave the system at any stage with or without getting service. The paper considers the steady-state behavior of the queuing processes when M service channels in series, are linked with N non-serial channels having balking & reneging phenomenon, wherein:

- Each of M service channels has identical multiple parallel channels.
- Poisson arrivals & exponential service times are followed.
- The service discipline follows SIRO rule (service in random order) instead of FIFO rule (first in first out).
- The customer becomes impatient in the queue after sometime and may leave the system without getting service and can renege due to urgent message.
- Waiting space is infinite.

Keywords: Poisson stream, Reneging, Balking, Traffic intensity, Steady-state, Parallel channels, Urgent message.

Introduction:

The problem of serial queues was studied by O' Brien (1954), Jackson (1954), Barrer (1955), Hunt(1955) and Maggu (1970) in steady-state with Poisson assumptions with the restriction that the customer must go through each service channel before leaving the system. Singh (1984) studied the problem of serial queues introducing the concept of reneging. The steady-state solutions of multiple parallel channels in series with impatient customers are obtained by Singh & Ahuja (1995). The solutions of serial and non-serial queuing processes with reneging and balking phenomenon have been studied by Vikram& Singh (1998). The steady-state solution of serial and non-serial queuing processes with reneging and balking due to long queue and some urgent message and feedback phenomenon is obtained by Singh, Punam & Ashok(2009). In our present society, the impatient customers generate the most appropriate and

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modern models in the queuing theory. Incorporating this concept, we study the steady-state analysis of general queuing system in the sense that:

- M service channels in series are linked with N non serial channels having reneging and balking phenomenon where each of M service channels has identical multiple parallel channels.
- The input process is Poisson and the service time distribution is exponential.
- The service discipline follows SIRO-rule(service in random order) instead of FIFO- rule (first in first out)
- The customer becomes impatient in queue after sometime and may leave the system without getting service and can renege due to urgent message also.
- The input process depends upon the queue size in non-serial channels.
- Waiting space is infinite.

Formulation of model:

The system consists of Q_i (i =1,2,...,M) service phases where each service phase Q_i has c_i (i=1,2,...,M) identical parallel service facilities and Q_{1j} channels (j=1,2,...,N) with respective servers S_i (i=1,2,...,M) and S_{1j} (j=1,2,...,N).Customers demanding different types of service arrive from outside the system in Poisson distribution with parameters λ_i (i =1,2,...,M) at Q_i service phase and λ_{1j} (j=1,2,...,N) at Q_{1j} service phase respectively. But the sight of long queue at Q_{1j}, may discourage the fresh customers from joining it and may decide not to enter the

service channel Q_{1j} (j=1,2,...,N) then the Poisson input rate λ_{1j} would be $\frac{\lambda_{1j}}{m_j+1}$ where m_j is the

queue size of Q_{1j} . Further, the impatient customers joining any serial or non-serial service channel Q_{1j} may leave the queue without getting service after a wait of certain time. The service time distribution for the server S_i (i=1,2,...,M) and S_{1j} (j=1,2,...,N) are mutually independent negative exponential distribution with μ_i (*i* = 1,2,...,*M*) and μ_{1j} (*j* = 1,2,...,*N*) respectively. After the completion of service at Q_i (i=1,2,...,M), the customers either leave the system with probability p_i or join the next phase with probability q_i such that $p_i + q_i = 1$ (i= 1,2,...,M-1). After

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completion of service at Q_M , the customers either leave the system with probability p_M or join any of the Q_{1j} (j=1,2,...,N) with probability $\frac{q_{Mj}}{m_j+1}$ (j=1,2,...,N) such that $p_M + \sum_{j=1}^N \frac{q_{Mj}}{m_j+1} = 1$.

If the customers are more than c_i in the Q_i service phase ,all the c_i servers will remain busy and each is putting out the service at mean rate μ_i and thus the mean service rate at Q_i is $c_i \mu_i$, on the other hand if the number of customers is less than c_i in the Q_i service phase ,only n_i out of the c_i servers will be busy and thus the mean service rate at Q_i is $n_i \mu_i$ (i=1,2,...,M). It is assumed that the service commences instantaneously when the customer arrives at an empty service channel.

Formulation of equations:

Define $P(n_1, n_2, ..., n_M; m_1, m_2, m_3, ..., m_N; t)$ as the probability that at time 't', there are n_i customers (which may renege or after being serviced by the Q_i phase either leave the system or join the next service phase) waiting in the Q_i service phase (i=1,2,...,M), m_j customers (which may renege or after being serviced leave the system) waiting before the servers S $_{1j}$ (j=1,2,...,N).

We define the operators Ti_. and T.i to act upon the vector $\tilde{n} = (n_1, n_2, \dots, n_M)$ and T_{j.} and T_{.j} and T_{.j} and T_{.j} m_1, m_2, \dots, m_N as follows:

 $\mathbf{T}_{\mathbf{i}}(\tilde{n}) = (\mathbf{n}_{1,\mathbf{n}_{2},\ldots,\mathbf{n}_{\mathbf{i}}} - \mathbf{1} \dots \mathbf{n}_{\mathbf{M}})$

 $T_{i}(\tilde{n}) = (n_{1,n_{2,\dots,n_{i}}+1\dots,n_{M}})$

 $T_{j.}(\tilde{m}) = (m_{1,m_{2,...,m_{j}}-1...m_{N})$

 $T_{j}(\tilde{m}) = (m_{1}, m_{2}, \dots, m_{j}+1 \dots m_{N})$

$$T_{j, j+1}$$
 (\tilde{m}) = ($m_1, m_2, \dots, m_j + 1, m_{j+1}, -1, \dots, m_N$)

The customers may leave any service channel without getting service if they receive urgent call while waiting.

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Following the procedure given by Kelly(1979), we write difference differential equations :

for
$$n_i \ge 0$$
, $mj \ge 0$, $(i = 1, 2, ..., M)$, $(j = 1, 2, ..., N)$

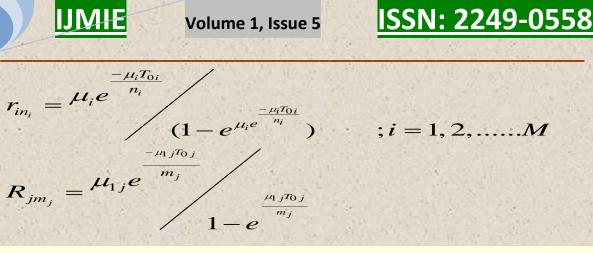
Where

$$\delta(x) = \begin{bmatrix} 1 & when \quad x \neq 0 \\ 0 & when \quad x = 0 \end{bmatrix}$$
$$\delta(n_i) = \begin{bmatrix} 0 & when \quad n_i = 0 \\ 1 & when \quad n_i \neq 0 \end{bmatrix}$$
$$\delta_{(n-c)} = \begin{bmatrix} 0 & when \quad n < c \\ 1 & when \quad n \ge c \end{bmatrix}$$

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$$\mu_{in_i} = \begin{bmatrix} n_i \mu_i & when \quad 1 \le n_i < c_i \\ c_i \mu_i & when \quad n_i \ge c_i \end{bmatrix}$$

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Where r_{in_i} and R_{jm_j} are the average rates at which the customers renege after a wait of certain time T_{0i} and T_{0j} whenever there are n_i and m_j customers in the Q_i and Q_{1j} service phases respectively . α_i and β_j are the mean reneging rates at serial and non-serial service phases due to some urgent message and $P(\tilde{m}, \tilde{n}; t) = 0$ if any of the arguments is negative

<u>Steady-State Equations:</u>

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We write the steady-state equations of the queuing model by equating the time derivative to zero in the equation (1)

$$\left[\sum_{i=1}^{M} \lambda_{i} + \sum_{j=1}^{N} \frac{\lambda_{1j}}{m_{j} + 1} + \sum_{i=1}^{M} \delta(n_{i}) \{\mu_{in_{i}} + \delta_{n_{i} - c_{i}}(\alpha_{i} + r_{in_{i}})\} + \sum_{j=1}^{N} \delta(m_{j}) \{(\mu_{1j}) + \beta_{j} + R_{jm_{j}}\} \right] P(\tilde{n}, \tilde{m})$$

$$= \sum_{i=1}^{M} \lambda_{i} P(T_{i}.(\tilde{n}), \tilde{m})) + \sum_{j=1}^{N} \frac{\lambda_{1j}}{m_{j}} P(\tilde{n}; T_{j}.(\tilde{m}))$$

$$+ \sum_{i=1}^{M} \delta_{n_{i} - c_{i}}(\alpha_{i} + r_{in_{i}}) P(T_{.i}(\tilde{n}), \tilde{m}) + \sum_{i=1}^{M-1} q_{i} \mu_{in_{i+1}} P(T_{.i\,i+1.}(\tilde{n}), \tilde{m})$$

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Case I:- When n_i < c_i

For $n_i < c_i$, the resulting equations (2) reduce to as under:

The solutions of the steady state equations (3) can be verified to be:

$$P(\tilde{n},\tilde{m}) = P(\tilde{0},\tilde{0}) \left[\left(\frac{1}{|\underline{n}_{1}|} \left(\frac{\lambda_{1}}{\mu_{1}} \right)^{n_{1}} \right) \left[\left(\frac{1}{|\underline{n}_{2}|} \left(\frac{\lambda_{2} + q_{1}\alpha_{1}}{\mu_{2}} \right)^{n_{2}} \right) \left[\left(\frac{1}{|\underline{n}_{3}|} \left(\frac{\lambda_{3} + q_{2}\alpha_{2}}{\mu_{3}} \right)^{n_{3}} \right) \right] \right]$$

$$\cdots \left[\left(\frac{1}{|\underline{n}_{M}|} \left(\frac{\lambda_{M} + q_{M-1}\alpha_{M-1}}{\mu_{M}} \right)^{n_{M}} \right) \left[\left(\frac{1}{|\underline{m}_{1}|} \left(\frac{\boldsymbol{\mathcal{L}}_{11} + \mu_{M}q_{M1}\rho_{M}}{\prod_{j=1}^{m} (\mu_{11} + \beta_{1} + R_{1j})} \right) \right] \right] \right] \left[\left(\frac{1}{|\underline{m}_{2}|} \left(\frac{\lambda_{12} + \mu_{M}q_{M2}\rho_{M}}{\prod_{j=1}^{m} (\mu_{12} + \beta_{2} + R_{2j})} \right) \right] \cdots \left[\left(\frac{1}{|\underline{m}_{N}|} \left(\frac{\lambda_{1N} + \mu_{M}q_{MN}\rho_{M}}{\prod_{j=1}^{m} (\mu_{1M} + \beta_{M} + R_{Mj})} \right) \right] \cdots \left(\left(\frac{1}{|\underline{m}_{N}|} \left(\frac{\lambda_{1N} + \mu_{M}q_{MN}\rho_{M}}{\prod_{j=1}^{m} (\mu_{1M} + \beta_{M} + R_{Mj})} \right) \right] \cdots \left(4 \right) \right] \right]$$

 $n_i\!\geq\!0$, $mj\!\geq\!0$; (i = 1,2,...,M) ; (j= 1,2,...,N) .

where

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$$\begin{split} \rho_{M} &= \frac{\lambda_{M} + q_{M-1} \alpha'_{M-1}}{\mu_{M}} \\ \alpha_{1}^{'} &= \lambda_{1} \\ \alpha_{k}^{'} &= \lambda_{k} + q_{k-1} \alpha_{k-1}^{'} \quad k = 2, 3, \dots, M-1 \end{split}$$

Case II:- When $n_i \ge c_i$

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For $n_i \ge c_i$, the resulting equations (2) will reduce to as under:

The solutions of the steady-state equations can be verified to be:

$$P(\tilde{n},\tilde{m}) = P(\tilde{0},\tilde{0}) \begin{bmatrix} (\lambda_{1})^{n_{1}} \\ \prod_{i=1}^{n_{1}} (c_{1}\mu_{1} + \alpha_{1} + r_{i_{i}}) \end{bmatrix} \begin{bmatrix} \{\lambda_{2}(c_{1}\mu_{1} + \alpha_{1} + r_{i_{n+1}}) + c_{1}q_{1}\mu_{1}\alpha_{1}\}^{n_{2}} \\ \prod_{i=1}^{n_{2}} (c_{2}\mu_{2} + \alpha_{2} + r_{2i})(c_{1}\mu_{1} + \alpha_{1} + r_{i_{n+1}})^{n_{2}} \end{bmatrix} \\ \begin{bmatrix} \{\lambda_{3}\prod_{i=1}^{2} (c_{i}\mu_{i} + \alpha_{i} + r_{i_{n+1}}) + c_{2}q_{2}\mu_{2}\alpha_{2}\}^{n_{3}} \\ \prod_{i=1}^{n_{3}} (c_{3}\mu_{3} + \alpha_{3} + r_{3i}) \begin{bmatrix} \prod_{i=1}^{2} (c_{i}\mu_{i} + \alpha_{i} + r_{i_{n+1}}) \end{bmatrix}^{n_{3}} \end{bmatrix} \\ \begin{bmatrix} \{\lambda_{m}\prod_{i=1}^{m_{1}} (c_{i}\mu_{i} + \alpha_{i} + r_{i_{n+1}}) + c_{M-1}q_{M-1}\mu_{M-1}\alpha_{M-1}\}^{n_{M}} \\ \prod_{i=1}^{n_{M}} (c_{M}\mu_{M} + \alpha_{M} + r_{Mi}) \begin{bmatrix} \prod_{i=1}^{M-1} (c_{i}\mu_{i} + \alpha_{i} + r_{i_{n+1}}) \end{bmatrix}^{n_{M}} \end{bmatrix} \begin{bmatrix} (\lambda_{11} + \mu_{M}c_{M}\dot{\rho_{M}}q_{M1})^{m_{1}} \\ \vdots \\ \frac{(\lambda_{12} + \mu_{M}c_{M}\dot{\rho_{M}}q_{M2})^{m_{2}}}{\prod_{i=1}^{m_{1}} (\mu_{12} + \beta_{2} + R_{2j})} \end{bmatrix} \\ \\ \end{bmatrix} \\ \\ \end{bmatrix} \\ \\ \end{bmatrix}$$
(6)

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 $\alpha_1 = \lambda_1$

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$$\hat{f}_{m} = \frac{\lambda_{M} \prod_{i=1}^{M-1} (c_{i} \mu_{i} + \alpha_{i} + r_{in_{i}+1}) + c_{M-1} \mu_{M-1} q_{M-1} \alpha_{M-1}}{(c_{M} \mu_{M} + \alpha_{M} + r_{Mn_{M}+1}) \prod_{i=1}^{M-1} (c_{i} \mu_{i} + \alpha_{i} + r_{in_{i}+1})}_{i}}$$

$$\alpha_{k} = \lambda_{k} \prod_{i=1}^{k-1} (c_{i}u_{i} + \alpha_{i} + r_{in_{i}+1}) + q_{k-1}\alpha_{k-1}u_{k-1}c_{k-1}; \quad k = 2, 3, \dots, M-1$$

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We obtain $P(\tilde{0}, \tilde{0})$ from (4) and (6) by the normalizing condition $\sum_{\tilde{m}=0}^{\infty} \sum_{\tilde{n}=0}^{\infty} P(\tilde{n}, \tilde{m}) = 1$ and with the restrictions that traffic intensity of each service channel of the system is less than unity Thus $P(\tilde{n}, \tilde{m})$ is completely determined.

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