LINE: Queueing Analysis Algorithms

User manual for MATLAB

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Chapter 1

Introduction

1.1 What is LINE?

LINE is an open-source software package to analyze queueing models via analytical methods and simulation. The tool aims at simplifying the computation of performance and reliability metrics in models of systems such as software applications, business processes, or computer networks. LINE decomposes a high-level system model into one or more stochastic models, typically extended queueing networks, that are subsequently analyzed using either numerical algorithms or simulation. The tool covered in this manual is implemented in the MATLAB language (https://github.com/imperial-qore/line-solver/tree/main/matlab), with selected methods written in Java and C/C++. Other tool versions can be found at https://github.com/imperial-qore/line-solver.

A key feature of LINE is that the solver decouples the model description from the solvers used for its solution. That is, LINE implements model-to-model transformations that automatically translate the model specification into the input format (or data structure) accepted by the target solver. External solvers supported by LINE include Java Modelling Tools (JMT; http://jmt.sf.net), BuTools (http://webspn.hit.bme.hu/~telek/tools/butools/), Q-MAM (https://win.uantwerpen.be/~vanhoudt/), and LQNS (http://www.sce.carleton.ca/rads/lqns/). Native model solvers are instead based on formalisms and techniques such as:

- Continuous-time Markov chains (CTMC)
- Fluid ordinary differential equations (FLUID)
- Matrix analytic methods (MAM)
- Normalizing constant analysis (NC)
- Mean-value analysis (MVA)
- Stochastic simulation (SSA)

Each solver encodes a general solution paradigm and can implement both exact and approximate analysis methods. For example, the MVA solver implements both exact mean value analysis (MVA) and approximate mean value analysis (AMVA). The offered methods typically differ for accuracy, computational cost, and the subset of model features they support. A special solver (AUTO) is supplied that provides an automated recommendation on which solver to use for a given model.

The above techniques can be applied to models specified in the following formats:

- LINE *modeling language*. This is a domain-specific object-oriented language designed to resemble the abstractions available in JMT's queueing network simulator (JSIM).
- Layered queueing network models (LQNS XML format). LINE is able to solve a sub-class of layered queueing network models, either specified using the LINE modeling language or according to the XML metamodel of the LQNS solver.
- *JMT simulation models (JSIMg, JSIMw formats)*. LINE is able to import and solve queueing network models specified using JSIMgraph and JSIMwiz. LINE models can be exported to, and visualized with, JSIMgraph and JSIMwiz.
- *Performance Model Interchange Format (PMIF XML format)*. LINE is able to import and solve closed queueing network models specified using PMIF v1.0.

1.2 Obtaining the latest release

This document contains the user manual for LINE version 2.0.x, which can be obtained from:

http://line-solver.sourceforge.net/

LINE 2.0.x has been tested using MATLAB R2018a and later releases and requires the *Statistics and Machine Learning Toolbox*. Some advanced features also require the *Parallel Computing Toolbox*, the *Global Optimization Toolbox*, the *Optimization Toolbox*, and the *Symbolic Math Toolbox*.

1.3 References

To cite the LINE solver, we recommend to reference:

• G. Casale. "Integrated Performance Evaluation of Extended Queueing Network Models with LINE", in *Proc. of WSC 2020*, ACM Press, Dec 2020. *This paper presents the technical approach used to develop Line 2.0.x.*

The following papers discuss LINE or use it in applications:

1.3. REFERENCES

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- C. Müller, P. Rygielski, S. Spinner, and S. Kounev. Enabling Fluid Analysis for Queueing Petri Nets via Model Transformation, Electr. Notes Theor. Comput. Sci, 327, 71–91, 2016. *This paper uses Line to analyze Descartes models used in software engineering*.
- J. F. Pérez and G. Casale. "Assessing SLA compliance from Palladio component models," in Proceedings of the 2nd Workshop on Management of resources and services in Cloud and Sky computing (MICAS), IEEE Press, 2013. *This paper uses Line to analyze Palladio component models used in model-driven software engineering*.

1.4 Contact and credits

Project coordinator: Giuliano Casale, Department of Computing, Imperial College London, 180 Queen's Gate, SW7 2AZ, London, United Kingdom. Web: http://wp.doc.ic.ac.uk/gcasale/

Please refer to the following file for detailed credits:

https://github.com/imperial-qore/line-solver/blob/main/matlab/AUTHORS

1.5 Copyright and license

Copyright Imperial College London (2012-Present). LINE is freeware and open-source, released under the 3-clause BSD license. Additional licensing information is available in the file:

https://github.com/imperial-qore/line-solver/blob/main/LICENSE

License files of third-party libraries are listed at

https://github.com/imperial-qore/line-solver/tree/main/matlab/lib/thirdparty

1.6 Acknowledgement

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Chapter 2

Getting started

2.1 Installation and support

This is the fastest way to get started with LINE:

- 1. Obtain the latest release:
 - Stable release (zip file): https://sourceforge.net/projects/line-solver/files/latest/download
 - Development release (git): https://github.com/imperial-qore/line-solver/

Ensure that the files are decompressed (or checked out) in the installation folder.

2. Before running LINE you will always need to add the installation folder and its subfolders to the MATLAB path. In order to do so, start MATLAB and change the active directory to the matlab folder, then run

lineStart

3. LINE is now ready to use. For example, you can run the demonstrators using

allExamples

2.1.1 Software requirements

Certain features of LINE depend on external tools and libraries. The recommended dependencies are:

- MATLAB version 2023a or later, with the following toolboxes:
 - Global Optimization Toolbox

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- Optimization Toolbox
- Parallel Computing Toolbox
- Statistics and Machine Learning Toolbox
- Symbolic Math Toolbox

These libraries are automatically downloaded or shipped with LINE:

- Java Modelling Tools (http://jmt.sf.net): version 1.2.4 or later. The latest version is automatically down-loaded at the first call of the JMT solver.
- KPC-Toolbox (https://github.com/kpctoolboxteam/kpc-toolbox): version 0.3.4 or later. This release is already included under the lib subfolder.
- M3A (https://github.com/imperial-qore/M3A): version 1.0.0. This release is already included under the lib subfolder.
- BuTools (https://github.com/ghorvath78/butools): version 2.0 or later. This release is already included under the lib subfolder.
- Q-MAM (https://win.uantwerpen.be/~vanhoudt/tools/QBDfiles.zip): This release is already included under the lib subfolder.

Optional dependencies recommended to utilize all features available in LINE are as follows:

• LQNS (https://github.com/layeredqueuing/V6): version 6.2.28 or later. System paths need to be configured such that the lqns and lqnsim solvers need are available on the command line (i.e., can be invoked from MATLAB via the dos or unix commands without need to specify the paths of the executables).

2.1.2 Documentation

This manual introduces the main concepts to define models in LINE and run its solvers. The document includes in particular several tables that summarize the features currently supported in the modeling language and by individual solvers. Additional resources are as follows:

- PDF versions of all manuals (Java, MATLAB, Python): https://github.com/imperial-qore/line-solver/tree/ main/doc
- An online wiki version of the manual (MATLAB version): https://github.com/line-solver/LINE/wiki.
- Java API class hierarchy: https://htmlpreview.github.io/?https://raw.githubusercontent.com/imperial-qore/line-solver/ main/java/docs/javadoc/index.html.

2.1.3 Getting help

For discussions, bug reports, new feature requests, please create a thread on one of the following Sourceforge boards:

- · General discussion: https://sourceforge.net/p/line-solver/discussion/help/
- Bugs and issues: https://sourceforge.net/p/line-solver/tickets/
- · Feature requests: https://sourceforge.net/p/line-solver/feature-requests/

2.2 Getting started examples

In this section, we present some examples that illustrate how to use LINE. The relevant scripts are included under the gettingstarted folder.

Systems can be described in LINE using one of the available classes of stochastic models:

- Network models are extended queueing networks. Typical instances are open, closed and mixed queueing networks, possibly including advanced features such as class-switching, finite capacity, priorities, non-exponential distributions, and others. Technical background on these models can be found in books such as [5, 34] or in tutorials such as [1, 33].
- LayeredNetwork models are layered queueing networks, i.e., models consisting of layers, each corresponding to a Network object, which interact through synchronous and asynchronous calls. Technical background on layered queueing networks can be found in [50].

The goal of the remainder of this chapter is to provide simple examples that explain the basics on how these models can be analyzed in LINE. More advanced forms of evaluation, such as probabilistic or transient analyses, are discussed in later chapters. Additional examples are supplied under the examples and gallery folders.

2.2.1 Controlling verbosity

Solver verbosity may be configured at program start using, e.g.:

```
GlobalConstants.setVerbose(VerboseLevel.DEBUG)
```

Alternative verbosity levels are VerboseLevel.STD and VerboseLevel.SILENT.

2.2.2 Model gallery

LINE includes a collection of classic, commonly occurring, queueing models under the gallery folder. They include single queueing systems (e.g., M/M/1, $M/H_2/1$, D/M/1, ...), tandem queueing systems,

and basic queueing networks. For example, to instantiate and estimate the mean response time for a tandem network of M/M/1 queues we may run

	SolverMVA(ga analysis (m Iterations:	ethod: defau		-		Runtime:	0.027725	seconds
ans	=							
	Station	JobClass	QLen	Util	RespT	ResidT	ArvR	Tput
	mySource	myClass	0	0	0	0	0	1
	Queue1	myClass	8.9992	0.9	8.9992	8.9992	1	1
	Queue2	myClass	8.9992	0.9	8.9992	8.9992	1	1

The examples in the gallery may also be used as templates to accelerate the definition of basic models. Example 9 shows later an example of gallery instantiation of a $M/E_2/1$ queue.

2.2.3 Example 1: A M/M/1 queue

The M/M/1 queue is a classic model of a queueing system where jobs arrive into an infinite-capacity buffer, wait to be processed in first-come first-served (FCFS) order, and then leave after service completion. Arrival and service times are assumed to be independent and exponentially distributed random variables.

In this example, we wish to compute average performance measures for the M/M/1 queue. We assume that arrivals come in at rate $\lambda = 1$ job/s, while service has rate $\mu = 2$ job/s. It is known from theory that the exact value of the server utilization in this case is $\rho = \lambda/\mu = 0.5$, i.e., 50%, while the mean response time for a visit is $R = 1/(\mu - \lambda) = 1$ s. We wish to verify these values using JMT-based simulation, instantiated through LINE.

The general structure of a LINE script consists of four blocks:

- 1. Definition of nodes
- 2. Definition of job classes and associated statistical distributions
- 3. Instantiation of model topology
- 4. Solution

For example, the following script solves the M/M/1 model

```
model = Network('M/M/1');
%% Block 1: nodes
source = Source(model, 'Source');
queue = Queue(model, 'Queue', SchedStrategy.FCFS);
sink = Sink(model, 'Sink');
%% Block 2: classes
jobclass = OpenClass(model, 'Class1');
source.setArrival(jobclass, Exp(1));
```

```
queue.setService(jobclass, Exp(2));
%% Block 3: topology
model.link(Network.serialRouting(source,queue,sink));
%% Block 4: solution
AvgTable = SolverJMT(model, 'seed', 23000).getAvgTable()
```

In the example, source and sink are arrival and departure points of jobs; queue is a queueing station with FCFS scheduling; jobclass defines an open class of jobs that arrive, get served, and leave the system; Exp(2.0) defines an exponential distribution with rate parameter $\lambda = 2.0$; finally, the getAvgTable command solves for average performance measures with JMT's simulator, using for reproducibility a specific seed for the random number generator.

The result is a table with mean performance measures including: the number of jobs in the station either queueing or receiving service (QLen); the utilization of the servers (Util); the mean response time for a visit to the station (RespT); the mean residence time, i.e. the mean response time cumulatively spent at the station over all visits (ResidT); the mean throughput of departing jobs (Tput)

AvgTable = 2x7 table Station	JobClass	QLen	Util	RespT	ResidT	Tput
Source Queue	Class1 Class1	0.9555	0.48736	0.95429	0.95429	0.99894 0.99987

One can verify that this matches JMT results by first typing

```
model.jsimgView
```

which will open the model inside JSIMgraph, as shown in Figure 2.1. From this screen, the simulation can be started using the green "play" button in the JSIMgraph toolbar. A pre-defined gallery of classic models

	mic use					N II S N S	💹 JSIMgraph - Graphical Queueing Netw 🗕 🗆 🚿
HOME PLOT	rs APPS					addpath 🕰 line.s	Simgraph - Graphical Quedeling Netw — 🗀 🗸
🕨 🔄 🔁 📙 🕨 G 🕨	Users ► csg ► Dr	opbox 🕨 code	▶ line-dev.git ▶	examples 🕨			<u>File Edit Define Solve H</u> elp
model = Netwo	rk('M/M/1');						🗅 🏞 🕅 🐂 🗅 🖻 🗙 🔍 🗠 🏷 💓 🐱 🕨 💷
urce = Source(model, 'mySou	rce');					
ueue = Queueing	Station(model	, 'myQueue'		N 🖻 🖲 😤 🚦 💷 🔇 🔇 🖳 📟 🕄 🛞 🔾 🗍			
.nk = Sink(mode	<pre>1, 'mySink');</pre>						
class = OpenCla	ss(model, 'my	Class');					
urce.setArriva	l(oclass, Exp	(1));					
eue.setService	(oclass, Exp(2));					
del.link(Netwo	rk.serialRout	ing (source,	queue, sink));			
lverJMT (model)	.getAvgTable						
15 =							
2×6 table	a 1						mySource myQueue mySink
Station	Class	QLen	Util	RespT	Tput		niyddede
'mySource'	'myClass'	0	0	0	0.99694		
'myQueue'	'myClass'	0.90717	0.49595	0.98731	0.99547		
	ew						

Figure 2.1: M/M/1 example in JSIMgraph launched from MATLAB

is also available, for example

```
model = gallery_mm1
```

returns a M/M/1 queue with 50% utilization.

If we want to select a particular row of the AvgTable data structure, we can use the tget (table get) command, for example

```
>> ARow = tget(AvgTable, 'Queue', 'Class1')
ans =
    1x7 table
    Station JobClass QLen Util RespT ResidT Tput
    Queue Class1 0.9555 0.48736 0.95429 0.95429 0.99987
```

If we specify only 'Queue' or 'Class1', tget will return all entries corresponding to that station or class. Moreover, the following syntax is also valid

>> ARow = tget(AvgTable, queue, jobclass)

if we specify only queue or only jobclass, tget will return all entries corresponding to that station or class.

2.2.4 Example 2: A multiclass M/G/1 queue

We now consider a more challenging variant of the first example. We assume that there are two classes of incoming jobs with non-exponential service times. For the first class, service times are Erlang distributed with unit rate and variance 1/3; they are instead read from a trace for the second class. Both classes have exponentially distributed inter-arrival times with mean 2s.

To run this example, let us first change the working directory to the examples folder. Then we specify the node block

```
model = Network('M/G/1');
source = Source(model,'Source');
queue = Queue(model, 'Queue', SchedStrategy.FCFS);
sink = Sink(model,'Sink');
```

The next step consists in defining the classes. We fit automatically from mean and squared coefficient of variation (i.e., SCV=variance/mean²) an Erlang distribution and use the Replayer distribution to request that the specified trace is read cyclically to obtain the service times of class 2

```
jobclass1 = OpenClass(model, 'Class1');
jobclass2 = OpenClass(model, 'Class2');
source.setArrival(jobclass1, Exp(0.5));
source.setArrival(jobclass2, Exp(0.5));
```

```
queue.setService(jobclass1, Erlang.fitMeanAndSCV(1, 1/3));
queue.setService(jobclass2, Replayer('example_trace.txt'));
```

Note that the example_trace.txt file consists of a single column of doubles, each representing a service time value, e.g.,

```
1.2377474e-02
4.4486055e-02
1.0027642e-02
2.0983173e-02
```

We now specify a linear route through source, queue, and sink for both classes

```
P = model.initRoutingMatrix();
P{jobclass1} = Network.serialRouting(source,queue,sink);
P{jobclass2} = Network.serialRouting(source,queue,sink);
model.link(P);
```

and solve the model with JMT

tAvgTable = 4x7 table		(moder, see	.d',23000).ge	CAUGIADIE ()		
Station	JobClass	QLen	Util	RespT	ResidT	Tput
Source	Class1	0	0	0	0	0.50017
Source	Class2	0	0	0	0	0.49114
Queue	Class1	0.86153	0.4984	1.7389	1.7389	0.49953
Queue	Class2	0.43751	0.049184	0.85879	0.85879	0.49064

We wish now to validate this value against an analytical solver. Since jobclass2 has trace-based service times, we first need to revise its service time distribution to make it analytically tractable, e.g., we may ask LINE to fit an acyclic phase-type distribution [4] based on the trace

queue.setService(jobclass2, Replayer('example_trace.txt').fitAPH());

We can now use a Continuous Time Markov Chain (CTMC) to solve the system, but since the state space is infinite in open models, we need to truncate it to be able to use this solver. For example, we may restrict to states with at most 2 jobs in each class, checking with the verbose option the size of the resulting state space

```
>> ctmcAvgTable2 = SolverCTMC(model,'cutoff',2,'verbose',true).getAvgTable()
State space size: 46 states.
CTMC analysis completed in 0.096734 sec
ctmcAvgTable2 =
    4x7 table
```

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Stat	ion JobClass	QLen	Util	RespT	ResidT	Tput	
Sour	ce Class1	0	0	0	0	0.44948	
Sour	ce Class2	0	0	0	0	0.48424	
Queu	e Class1	0.56734	0.44948	1.2863	1.2863	0.44107	
Queu	e Class2	0.24456	0.048942	0.51396	0.51396	0.47583	

However, we see from the comparison with JMT that the errors of SolverCTMC are rather large. Since the truncated state space consists of just 46 states, we can further increase the cutoff to 4, trading a slower solution time for higher precision

<pre>>> ctmcAvgTab State space s CTMC analysis ctmcAvgTable4</pre>	ize: 626 sta completed i	tes.		verbose',tr	rue).getAvgT	able()
Station	JobClass	QLen	Util	RespT	ResidT	Tput
Source Source Oueue	Class1 Class2 Class1	0	00,49215	0 0 1.6187	0 0 1.6187	0.49215 0.49626 0.49162
Queue	Class2	0.37558	0.050157	0.75763	0.75763	0.49102

To gain more accuracy, we could either keep increasing the cutoff value or, if we wish to compute an exact solution, we may call the matrix-analytic method (MAM) solver instead. SolverMAM uses the repetitive structure of the CTMC to exactly analyze open systems with an infinite state space, calling

>> mamAvgTabl mamAvgTable =		M(model).ge	tAvgTable()			
4x7 table Station	JobClass	QLen	Util	RespT	ResidT	Tput
Source	Class1	0	0	0	0	0.5
Source	Class2	0	0	0	0	0.5
Queue Queue	Class1 Class2	0.87646 0.427	0.5 0.050536	1.7529 0.85399	1.7529 0.85399	0.5 0.5

The current MAM implementation is primarily constructed on top of the BuTools solver [31] and the SMC solver [3].

2.2.5 Example 3: Machine interference problem

Closed models involve jobs that perpetually cycle within a network of queues. The machine interference problem is a classic example, in which a group of repairmen is tasked with fixing machines as they break and the goal is to choose the optimal size of the group. We here illustrate how to evaluate the performance of a given group size. We consider a scenario with S = 2 repairmen, with machines that break down at a

rate of 0.5 failed machines/week, after which a machine is fixed in an exponential distributed time with rate 4.0 repaired machines/week. There are a total of N = 3 machines.

Suppose that we wish to obtain an exact numerical solution using Continuous Time Markov Chains (CTMCs). The above model can be analyzed as follows:

```
model = Network('MRP');
%% Block 1: nodes
delay = Delay(model,'WorkingState');
queue = Queue(model, 'RepairQueue', SchedStrategy.FCFS);
queue.setNumberOfServers(S);
%% Block 2: classes
cclass = ClosedClass(model, 'Machines', N, delay);
delay.setService(cclass, Exp(0.5));
queue.setService(cclass, Exp(4.0));
%% Block 3: topology
model.link(Network.serialRouting(delay,queue));
%% Block 4: solution
solver = SolverCTMC(model);
ctmcAvgTable = solver.getAvgTable()
```

Here, delay appears in the constructor of the closed class to specify that a job will be considered completed once it returns to the delay (i.e., the machine returns in working state). We say that the delay is thus the *reference station* of cclass. The above code prints the following result

ctmcAvgTable = 2x7 table						
Station	JobClass	QLen	Util	RespT	ResidT	Tput
WorkingState	Machines	2.6648	2.6648	2	2	1.3324
RepairQueue	Machines	0.33516	0.16655	0.25154	0.25154	1.3324

As before, we can inspect and analyze the model in JSIMgraph using the command

```
model.jsimgView()
```

Figure 2.2 illustrates the result, demonstrating the automated definition of the closed class. We can now also inspect the CTMC more in the details as follows

```
StateSpace = model.getStateSpace()
InfGen = full(solver.getGenerator())
```

which produces in output the state space of the model and the infinitesimal generator of the CTMC

StateSpace = 0 1 2 1 0 2 2 0 1

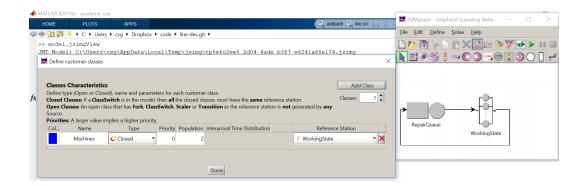


Figure 2.2: Machine interference model in JSIMgraph

```
3
            0
                  0
InfGen =
   -8.0000
               8,0000
                               0
                                          0
    0.5000
             -8.5000
                          8.0000
                                          0
               1.0000
         0
                        -5.0000
                                     4.0000
         0
                    0
                          1.5000
                                    -1.5000
```

For example, the first state $(0 \ 1 \ 2)$ consists of two components: the initial 0 denotes the number of jobs in service in the delay, while the remaining part is the state of the FCFS queue. In the latter, the 1 means that a job of class 1 (the only class in this model) is in the waiting buffer, while the 2 means that there are two jobs in service at the queue.

As another example, the second state $(1 \ 0 \ 2)$ is similar, but one job has completed at the queue and has then moved to the delay, concurrently triggering an admission in service for the job that was in the queue buffer. As a result of this, the buffer is now empty. The corresponding transition rate in the infinitesimal generator matrix is row 1 and column 2 of InfGen, which has value 8.0, that is the sum of the completion rates at the queue for each server in the first state, and where indexes 1 and 2 are the rows in StateSpace associated to the source and destination states.

On this and larger infinite generators, we may also list individual non-zero transitions as follows

```
>> model.printInfGen(InfGen,StateSpace)
[0 1 2]->[1 0 2]: 8.000000
[1 0 2]->[0 1 2]: 0.500000
[1 0 2]->[2 0 1]: 8.000000
[2 0 1]->[1 0 2]: 1.000000
[2 0 1]->[3 0 0]: 4.000000
[3 0 0]->[2 0 1]: 1.500000
```

The above printout helps in matching the state transitions to their rates.

To avoid having to inspect the StateSpace variable to determine to which station a particular column refers to, we can alternatively use the more general invocation

```
>> [StateSpace, nodeStateSpace] = solver.getStateSpace();
>> nodeStateSpace{delay}
ans =
     0
     1
     2
     3
>> nodeStateSpace{queue}
ans =
     1
           2
     0
           2
     0
           1
     \cap
           Ω
```

which automatically splits the state space into its constituent parts for each stateful node.

A further observation is that model.getStateSpace() forces the regeneration of the state space at each invocation, whereas the equivalent function in the CTMC solver, solver.getStateSpace(), returns the state space cached during the solution of the CTMC.

2.2.6 Example 4: Round-robin load-balancing

In this example we consider a system of two parallel processor-sharing queues and we wish to study the effect of load-balancing on the average performance of an open class of jobs. We begin as usual with the node block, where we now include a special node, called the Router, to control the routing of jobs from the source into the queues:

```
model = Network('RRLB');
source = Source(model, 'Source');
lb = Router(model, 'LB');
queue1 = Queue(model, 'Queue1', SchedStrategy.PS);
queue2 = Queue(model, 'Queue2', SchedStrategy.PS);
sink = Sink(model, 'Sink');
```

Let us then define the class block by setting exponentially-distributed inter-arrival times and service times, e.g.,

```
jobclass = OpenClass(model, 'Class1');
source.setArrival(jobclass, Exp(1));
queue1.setService(jobclass, Exp(2));
queue2.setService(jobclass, Exp(2));
```

We now wish to express the fact that the router applies a round-robin strategy to dispatch jobs to the queues. Since this is now a non-probabilistic routing strategy, we need to adopt a slightly different style to declare the routing topology as we cannot specific anymore routing probabilities. First, we indicate the connections between the nodes, using the addLinks function:

At this point, all nodes are automatically configured to route jobs with equal probabilities on the outgoing links (RoutingStrategy.RAND policy). If we solve the model at this point, we see that the response time at the queues is around 0.66s.

```
>> jmtAvgTable = SolverJMT(model, 'seed', 23000).getAvgTable()
jmtAvgTable =
 3x7 table
   Station
                                       Util
              JobClass
                           QLen
                                                  RespT
                                                            ResidT
                                                                        Tput
                               0
                                          0
                                                                  0
                                                                        1.0135
   Source
               Class1
                                                      0
               Class1
                           0.31612
                                      0.24682
                                                 0.65411
                                                            0.65411
                                                                         0.501
   Queue1
   Queue2
                Class1
                           0.33403
                                      0.25076
                                                 0.68406
                                                            0.34203
                                                                       0.50413
```

After resetting the internal data structures, which is required before modifying a model we can require LINE to solve again the model using this time a round-robin policy at the router.

```
model.reset()
lb.setRouting(jobclass, RoutingStrategy.RROBIN);
```

A representation of the model at this point is shown in Figure 2.3.

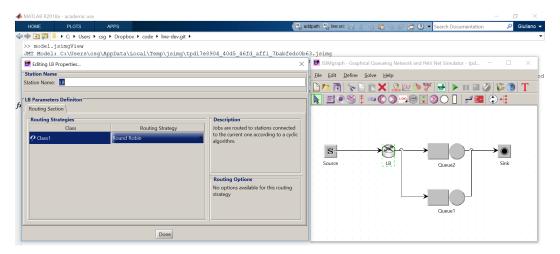


Figure 2.3: Load-balancing model

Lastly, we run again JMT and find that round-robin produces a visible decrease in response times, which

are now around 0.56s.

<pre>>> jmtAvgTabl jmtAvgTableRR</pre>		JMT(model,'	seed',23000).getAvgTab	ole()	
Station	JobClass	QLen	Util	RespT	ResidT	Tput
Source	Class1	0	0	0	0	1.0089
Queue1	Class1	0.30429	0.26118	0.58482	0.58482	0.50526
Queue2	Class1	0.29282	0.24397	0.57293	0.28647	0.50526

2.2.7 Example 5: Modelling a re-entrant line

Let us now consider a simple example inspired to the classic problem of modeling *re-entrant lines*. This arises in manufacturing systems where parts (i.e., jobs) re-enter multiple times a machine (i.e., a queueing station), asking at each visit a different class of service. This implies, for example, that the service time at every visit could feature a different mean or a different distribution compared to the previous visits, thus modeling a different stage of processing.

To illustrate this, consider for example a degenerate model composed by a single FCFS queue and K classes. In this model, a job that completes processing in class k is routed back at the tail of the queue in class k + 1, unless k = K in which case the job re-enters in class 1.

We take the following assumptions: K = 3 and class k has an Erlang-2 service time distribution at the queue with mean equal to k; the system starts with $N_1 = 1$ jobs in class 1 and zero jobs in all other classes.

```
model = Network('RL');
queue = Queue(model, 'Queue', SchedStrategy.FCFS);
K = 3; N = [1,0,0];
for k=1:K
    jobclass{k} = ClosedClass(model, ['Class',int2str(k)], N(k), queue);
    queue.setService(jobclass{k}, Erlang.fitMeanAndOrder(k,2));
end
P = model.initRoutingMatrix();
P{jobclass{1},jobclass{2}}(queue,queue) = 1.0;
P{jobclass{2},jobclass{3}}(queue,queue) = 1.0;
P{jobclass{3},jobclass{1}}(queue,queue) = 1.0;
model.link(P);
```

The corresponding JMT model is shown in Figure 2.4, where it can be seen that the class-switching rule is automatically enforced by introduction of a ClassSwitch node in the network.

We can now simulate the performance indexes for the different classes, for example using LINE's normalizing constant solver (SolverNC)

```
>> ncAvgTable = SolverNC(model).getAvgTable()
```

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example man	ual chap2 ex4				🕒 📂 🖪] 🕫 🕒	💼 🗙 😤 🗠 🕯	🌺 🔏 🎾		
15 =					N 64 6	1 😣 🛊		-	$\cap \Gamma$	1 🥒
1×4 table				Ľ				2 💽 🐠) a
Chain	Classes	SysRespT	SysTput							
'Chain1'	{1×3 cell}		0.5							
ns =	(1.5 Gerr)	6	0.0							
1×4 table										
Chain	Classes	SysRespT	SysTput		\rightarrow	A+B	<u> </u>		ו ור	
'Chain1'	{1×3 cell}	6	0.16667		CS_Que	ue_to_Que	eue · · · ·	Queue		
> model.jsima	View								1.0	

Figure 2.4: Re-entrant lines as an example of class-switching

ncAvgTable = Station	JobClass	QLen	Util	RespT	ResidT	Tput
Queue	Class1	0.16667	0.16667	1	0.33333	0.16667
Queue	Class2	0.33333	0.33333	2	0.66667	0.16667
Queue	Class3	0.5	0.5	3	1	0.16667

Suppose now that the job is considered completed, for the sake of computation of system performance metrics, only when it departs the queue in class K (here Class3). By default, LINE will return *systemwide* performance metrics using the getAvgSysTable method, i.e.,

>> ncAvgSysTable = SolverNC(model).getAvgSysTable ncAvgSysTable =				
1x4 table Chain	JobClasses	SysRespT	SysTput	
Chain1	{1x3 categorical}	2	0.5	

This method identifies the model *chains*, i.e., groups of classes that can exchange jobs with each other, but not with classes in other chains. Since the job can switch into any of the three classes, in this model there is a single chain comprising the three classes.

To see the composition of Chain1, we look at the second column entry

```
>> ncAvgSysTable.JobClasses{1}
ans =
   1x3 categorical array
   Class1 Class2 Class3
```

We see that the throughput of the chain is 0.5, which means that LINE is counting every departure from the queue in any class as a completion for the whole chain. This is incorrect for our model since we want to count completions only when jobs depart in Class3. To require this behavior, we can tell to the solver that passages for classes 1 and 2 through the reference station should not be counted as completions

```
jobclass{1}.completes = false;
jobclass{2}.completes = false;
```

This modification then gives the correct chain throughput, matching the one of Class3 alone

2.2.8 Example 6: A queueing network with caching

In this more advanced example, we show how to include in a queueing network a cache adopting a least-recently used (LRU) replacement policy. Under LRU, upon a cache miss the least-recently accessed item will be discarded to make room for the newly requested item.

We consider a cache with a capacity of 50 items, out of a set of 1000 cacheable items. Items are accessed by jobs visiting the cache according to a Zipf-like law with exponent $\alpha = 1.4$ and defined over the finite set of items. A client cyclically issues requests for the items, waiting for a reply before issuing the next request. We assume that a cache hit takes on average 0.2ms to process, while a cache hit takes 1ms. We ask for the average request throughput of the system, differentiated across hits and misses.

Node block As usual, we begin by defining the nodes. Here a delay node will be used to describe the time spent by the requests in the system, while the cache node will determine hits and misses:

```
model = Network('QNC');
% Block 1: nodes
clientDelay = Delay(model, 'Client');
cacheNode = Cache(model, 'Cache', 1000, 50, ReplacementStrategy.LRU);
cacheDelay = Delay(model, 'CacheDelay');
```

Class block We define a set of classes to represent the incoming requests (clientClass), cache hits (hitClass) and cache misses (missClass). These classes need to be closed to ensure that there is a single outstanding request from the client at all times:

```
% Block 2: classes
clientClass = ClosedClass(model, 'ClientClass', 1, clientDelay, 0);
hitClass = ClosedClass(model, 'HitClass', 0, clientDelay, 0);
missClass = ClosedClass(model, 'MissClass', 0, clientDelay, 0);
```

We then assign the processing times, using the Immediate distribution to ensure that the client issues immediately the request to the cache:

```
clientDelay.setService(clientClass, Immediate());
cacheDelay.setService(hitClass, Exp.fitMean(0.2));
cacheDelay.setService(missClass, Exp.fitMean(1));
```

The next step involves specifying that the request uses a Zipf-like distribution (with parameter $\alpha = 1.4$) to select the item to read from the cache, out of a pool of 1000 items

```
cacheNode.setRead(clientClass, Zipf(1.4,1000));
```

Finally, we ask that the job should become of class hitClass after a cache hit, and should become of class missClass after a cache miss:

```
cacheNode.setHitClass(clientClass, hitClass);
cacheNode.setMissClass(clientClass, missClass);
```

Topology block Next, in the topology block we setup the routing so that the request, which starts in clientClass at the clientDelay, then moves from there to the cache, remaining in clientClass

```
% Block 3: topology
P = model.initRoutingMatrix();
P{clientClass, clientClass}(clientDelay, cacheNode) = 1.0;
```

Internally to the cache, the job will switch its class into either hitClass or missClass. Upon departure in one of these classes, we ask it to join in the same class cacheDelay for further processing

```
P{hitClass, hitClass}(cacheNode, cacheDelay) = 1.0;
P{missClass, missClass}(cacheNode, cacheDelay) = 1.0;
```

Lastly, the job returns to clientDelay for completion and start of a new request, which is done by switching its class back to clientClass

```
P{hitClass, clientClass}(cacheDelay, clientDelay) = 1.0;
P{missClass, clientClass}(cacheDelay, clientDelay) = 1.0;
```

The above routing strategy is finally applied to the model

```
model.link(P);
```

Solution block To solve the model, since JMT does not support cache modeling, we use the native MATLAB-based simulation engine provided within LINE, the SSA solver:

```
% Block 4: solution
ssaAvgTable = SolverSSA(model, 'samples', 2e4, 'seed', 1, 'verbose', true).getAvgTable()
```

The above script produces the following result

SSA analysis com ssaAvgTable =	0000 pleted in 11.90	2675 sec				
3x7 table Station	JobClass	QLen	Util	RespT	ResidT	Tput
Client	ClientClass	0	0	0	0	2.9674
CacheDelay	HitClass	0.50101	0.50101	0.2	0.16884	2.505
CacheDelay	MissClass	0.49899	0.49899	1	0.16815	0.49899

The departing flows from the CacheDelay are the miss and hit rates. Thus, the hit rate is 2.4554 jobs per unit time, while the miss rate is 0.50892 jobs per unit time.

Let us now suppose that we wish to verify the result with a longer simulation, for example with 10 times more samples. To this aim, we can use the automatic parallelization of SSA based on MATLAB's spmd construct

```
ssaAvgTablePara = SolverSSA(model, 'para', 'samples', 2e4, 'seed', 1).getAvgTable()
```

This gives us a rather similar result, when run on a dual-core machine

Starting parallel pool (parpool) using the 'local' profile connected to 2 workers. ssaAvgTablePara =						
3x6 table						
Station	JobClass	QLen	Util	RespT	ResidT	Tput
Client	ClientClass	0	0	0	0	3.0652
CacheDelay	HitClass	0.49871	0.49871	0.2	0.16689	2.4935
CacheDelay	MissClass	0.50129	0.50129	1	0.16553	0.50129

The execution time is longer than usual at the first invocation of the parallel solver due to the time needed by MATLAB to bootstrap the parallel pool, in this example around 22 seconds. Successive invocations of parallel SSA normally take much less, with this example around 7 seconds each.

2.2.9 Example 7: Response time distribution and percentiles

In this example we illustrate the computation of response time percentiles in a queueing network model. We begin by instantiating a simple closed model consisting of a delay followed by a processor-sharing queueing station.

```
model = Network('Model');
% Block 1: nodes
node{1} = Delay(model, 'Delay');
node{2} = Queue(model, 'Queuel', SchedStrategy.PS);
```

There is a single class consisting of 5 jobs that circulate between the two stations, taking exponential service times at both.

```
jobclass{1} = ClosedClass(model, 'Class1', 5, node{1}, 0);
node{1}.setService(jobclass{1}, Exp(1.0));
node{2}.setService(jobclass{1}, Exp(0.5));
model.link(Network.serialRouting(node{1},node{2}));
```

We now wish to compare the response time distribution at the PS queue computed analytically with a fluid approximation against the simulated values returned by JMT. To do so, we call the getCdfRespT method

```
% Block 4: solution
RDfluid = SolverFluid(model).getCdfRespT();
RDsim = SolverJMT(model,'seed',23000,'samples',1e4).getCdfRespT();
```

The returned data structures, RDfluid and RDsim, are cell arrays consisting of a 2-column matrix. The element in position $\{i, r\}$ of the cell array describes the response times at station i for class r. The two columns within such matrices are defined similar to the output of MATLAB's ecdf function. The first column represents the cumulative distribution function (CDF) value $F(t) = Pr(T \leq t)$, where T is the random variable denoting the response time, while t is the percentile appearing in the corresponding entry of the second column.

For example, to plot the complementary CDF 1 - F(t) we can use the following code

```
% Plot results
semilogx(RDsim{2,1}(:,2),1-RDsim{2,1}(:,1),'r'); hold all;
semilogx(RDfluid{2,1}(:,2),1-RDfluid{2,1}(:,1),'--');
legend('jmt-transient','fluid-steady','Location','Best');
ylabel('Pr(T > t)'); xlabel('time t');
```

which produces the graph shown in Figure 2.5 The graph shows that, although the simulation refers to a transient, while the fluid approximation refers to steady-state, there is a tight matching between the two response time distributions.

We can also readily compute the percentiles from the RDfluid and RDsim data structures, e.g., for the 95th and 99th percentiles of the simulated distribution

```
>> prc95=max(RDsim{2,1}(RDsim{2,1}(:,1)<0.95,2))
prc95 =
    27.0222
>> prc99=max(RDsim{2,1}(RDsim{2,1}(:,1)<0.99,2))
prc99 =
    41.8743</pre>
```

That is, 95% of the response times at the PS queue (node 2, class 1) are less than or equal to 27.0222 time units, while 99% are less than or equal to 41.8743 time units.

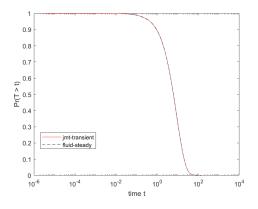


Figure 2.5: Comparison of simulated response time distribution and its fluid approximation

2.2.10 Example 8: Optimizing a performance metric

In this example, we show how to optimize with the help of LINE a performance metric. We wish to find the optimal routing probabilities that minimize average response times for two parallel processor sharing queues. We assume that jobs are fed by a delay station, arranged with the two queues in a closed network topology.

We first define a MATLAB function (e.g., ex8.m) with header

function $p_{star} = ex8()$

Within the function definition, we instantiate the two queues and the delay station

```
model = Network('LoadBalCQN');
% Block 1: nodes
delay = Delay(model, 'Think');
queue1 = Queue(model, 'Queue1', SchedStrategy.PS);
queue2 = Queue(model, 'Queue2', SchedStrategy.PS);
```

We assume that 16 jobs circulate among the nodes, and that the service rates are $\sigma = 1$ jobs per unit time at the delay, and $\mu_1 = 0.75$ and $\mu_2 = 0.50$ at the two queues:

```
% Block 2: classes
cclass = ClosedClass(model, 'Job1', 16, delay);
delay.setService(cclass, Exp(1));
queue1.setService(cclass, Exp(0.75));
queue2.setService(cclass, Exp(0.50));
```

We initially setup a topology with arbitrary values for the routing probabilities between delay and queues, ensuring that jobs completing at the queues return to the delay:

```
% Block 3: topology
P = model.initRoutingMatrix();
P{cclass}(queue1, delay) = 1.0;
P{cclass}(queue2, delay) = 1.0;
model.link(P);
```

We now return the system response time for the jobs as a function of the routing probability p to choose queue 1 instead of queue 2:

```
% Block 4: solution
function R = objFun(p)
        P{cclass}(delay, queue1) = p;
        P{cclass}(delay, queue2) = 1-p;
        model.link(P);
        R = SolverMVA(model, 'exact', 'verbose', false).getAvgSysRespT;
    end
```

Lastly, we optimize the function we defined

p_opt = fminbnd(@(p) objFun(p), 0,1)

In the above listing, objFun first updates the routing topology, prior to obtaining the corresponding system response time. To search for the optimal routing probability p, we have also used MATLAB's fminbnd which restricts the search range in the interval [0, 1]. We are now ready to run ex8. The execution returns the optimal value 0.6104878504366782.

2.2.11 Example 9: Studying a departure process

This examples illustrates LINE's support for extracting simulation data about particular events in an extended queueing network, such as departures from a particular queue.

Our goal is to obtain the squared coefficient of variation of the inter-departure times from a $M/E_2/1$ queue, which has Poisson arrivals and 2-phase Erlang distributed service times.

Because this is a classic model, we can find it in LINE's model gallery. The additional return parameters (e.g., source,queue, ...) provide handles to the entities within the model.

[model,source,queue,sink,jobclass] = gallery_merl1;

We now extract 50,000 samples from simulation based on the underpinning continuous-time Markov chain

```
solver = SolverCTMC(model, 'cutoff', 150, 'seed', 23000);
sa = solver.sampleSysAggr(1e5);
```

The returned data structure supplies information about the stateful nodes (here source and queue) at each of the 50,000 instants of sampling, together with the events that have been collected at these instants.

```
>> sa
sa =
struct with fields:
    handle: {[1x1 Source] [1x1 Queue]}
        t: [50000x1 double]
        state: {[Inf] [50000x1 double]}
        event: {1x100000 cell}
        isaggregate: 1
```

As an example, the first two events occur both at timestamp 0 and indicate a departure event from node 1 (the type EventType.DEP maps to event: DEP) followed by an arrival event at node 2 (the type EventType.ARV maps to event: ARV) which accepts it always (prob: 1).

```
>> sa.event{1}
ans =
  Event with properties:
    node: 1
    event: DEP
    class: 1
    prob: NaN
    state: []
        t: 0
>> sa.event{2}
ans =
  Event with properties:
    node: 2
    event: ARV
    class: 1
    prob: 1
    state: []
        t: 0
```

We may also plot the first 300 events as follows

plot(sa.t(1:300), sa.state{queue}(1:300));

that after adding axes labels gives the following figure We are now ready to filter the timestamps of events related to departures from the queue node

```
ind = model.getNodeIndex(queue);
filtEvent = cellfun(@(c) c.node == ind && c.event == EventType.DEP, sa.event);
```

Followed by a calculation of the time series of inter-departure times

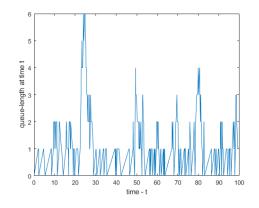


Figure 2.6: A sample path for a $M/E_2/1$ queueing station

```
interDepTimes = diff(cellfun(@(c) c.t, {sa.event{filtEvent}}));
```

We may now for example compute the squared coefficient of variation of this process

SCVdEst = var(interDepTimes)/mean(interDepTimes)^2

which evaluates to 0.8750. Using Marshall's exact formula for the GI/G/1 queue [35], we get a theoretical value of 0.8750. The calculation is included in the script associated to the example (getting_started_ex9.m).

2.2.12 Example 10: Evaluating a CTMC symbolically

In this example, we will use MATLAB's symbolic toolbox to examine the continuous-time Markov chain underlying a simple closed queueing network. The network consists of a delay station and a processor sharing station arrange in a cyclic topology. We may generate it using LINE's demo gallery as follows

```
model = gallery_cqn(1,true);
```

Here, the first argument adds a single station to the next, while the second argument requires presence of a delay station. The network has a single class with 4 circulating jobs.

The getSymbolicGenerator method of the CTMC solver can now be called to obtain the symbolic generator

```
[infGen, eventFilt, syncInfo, stateSpace, nodeStateSpace] = ...
SolverCTMC(model).getSymbolicGenerator;
```

The first returned argument is the symbolic infinitesimal generator

```
>> infGen
infGen =
```

[-	4*x2,	4*x2,	ο,	Ο,	0]
[x1,	- x1 - 3*x2,	3*x2,	Ο,	0]
[Ο,	x1,	- x1 - 2*x2,	2*x2,	0]
[Ο,	Ο,	x1,	- x1 - x2,	x2]
[Ο,	Ο,	0,	x1,	-x1]

There are therefore 5 states, corresponding to all possible way of distributing the 4 jobs across the two stations

stateSpace = 0 4 1 3 2 2 3 1 4 0

An event is represented in LINE as a synchronization between an active agent and a passive agent. Typically, the station that completes a job is an active agent, whereas the one that receives it is a passive agent. In this sense, x1 and x2 may be seen as the rates at which the two agents synchronize to perform the two actions. To learn the meaning of the symbolic variables x1 and x2 we can now use the syncinfo data structure

>> syncInfo{1}.active{1}.print, syncInfo{1}.passive{1}.print % x1
(DEP: node: 1, class: 1)
(ARV: node: 2, class: 1)
>> syncInfo{2}.active{1}.print, syncInfo{2}.passive{1}.print % x2
(DEP: node: 2, class: 1)
(ARV: node: 1, class: 1)

In the above, we see that x1 is a class-1 departure from station 1 (they delay) into station 2 (the processor sharing queue), and viceversa x2 is a departure from station 2 that joins station 1.

steadyStateVector = CTMC(infGen).solve

Chapter 3

Network models

Throughout this chapter, we discuss the specification of Network models, which are extended queueing networks. LINE currently supports open, closed, and mixed networks with non-exponential service and arrivals, and state-dependent routing. All solvers support the computation of basic performance metrics, while some more advanced features are available only in specific solvers. Each Network model requires in input a description of the nodes, the network topology, and the characteristics of the jobs that circulate within the network. In output, LINE returns performance and reliability metrics.

The default metrics supported by all solvers are as follows:

- Mean queue-length (QLen). This is the mean number of jobs residing at a node when this is observed at a random instant of time.
- Mean utilization (Util). For nodes that serve jobs, this is the mean fraction of time the node is busy processing jobs. In both single-server and multi-server nodes, this is a number normalized between 0 and 1, corresponding to 0% and 100%. In infinite-server nodes, the utilization is set by convention equal to the mean queue-length, therefore taking the interpretation of the mean number of jobs in execution at the station.
- Mean response time (RespT). This is the mean time a job spends traversing a node within a network. If the node is visited multiple times, the response time is the time spent for a single visit to the node.
- Mean residence time (ResidT). This is the total time a job accumulates, on average, to traverse a node within a network. If the node is visited multiple times, the residence time is the time accumulated overall visits to the node prior to returning to the reference station or arriving to a sink.
- Mean throughput (Tput). This is the mean departure rate of jobs completed at a resource per time unit. Typically, this matches the mean arrival rate, unless the node switches the class of the jobs in which case the arrival rate of a class may not match its departure rate.

3.1. NETWORK OBJECT DEFINITION

The above metrics refer to the performance characteristics of individual nodes. Response times and throughputs can also be system-wide, meaning that they can describe end-to-end performance during the visit to the network. In this case, these metrics are called *system* metrics.

3.1 Network object definition

3.1.1 Creating a network and its nodes

A queueing network can be described in LINE using the Network class constructor with a unique string identifying the model name:

model = Network('myModel');

The returned object of the Network class offers functions to instantiate and manage resource *nodes* (stations, delays, caches, ...) visited by jobs of several types (*classes*).

A node is a resource in the network that can be visited by a job. A node must have a unique name and can either be *stateful* or *stateless*, the latter meaning that the node does not require state variables to determine its state or actions. If jobs visiting a stateful node can be required to spend time in it, the node is also said to be a *station*. A list of nodes available in Network models is given in Table 3.1.1.

Node	Description
Cache	A node to switch job classes based on hits/misses in its cache
ClassSwitch	A node to switch job classes based on a static probability matrix
Delay	A station where jobs spend time without queueing
Fork	A node that forks jobs into tasks
Join	A node that joins sibling tasks into the original job
Logger	A node that logs passage of jobs
Queue	A node where jobs queue and receive service
Router	A node that routes jobs to other nodes
Sink	Exit point for jobs in open classes
Source	Entry point for jobs in open classes

Table 3.1: Nodes available in Network models.

We now provide more details on each of the nodes available in Network models.

Queue node. A Queue specifies a queueing station from its name and scheduling strategy, e.g.

queue = Queue(model, 'Queue1', SchedStrategy.FCFS);

specifies a first-come first-served queue. It is alternatively possible to instantiate a queue using the QueueingStation constructor, which is merely an alias for Queue.

Queueing stations have by default a single server. The setNumberOfServers method can be used to instantiate multi-server stations.

Valid scheduling strategies are specified within the SchedStrategy static class and include:

- First-come first-serve (SchedStrategy.FCFS)
- Infinite-server (SchedStrategy.INF)
- **Processor-sharing** (SchedStrategy.PS)
- Service in random order (SchedStrategy.SIRO)
- Discriminatory processor-sharing (SchedStrategy.DPS)
- Generalized processor-sharing (SchedStrategy.GPS)
- Shortest expected processing time (SchedStrategy.SEPT)
- Shortest job first (SchedStrategy.SJF)
- Head-of-line priority (non-preemptive) (SchedStrategy.HOL)
- Polling (SchedStrategy.POLLING)

If a strategy requires class weights, these can be specified directly as an argument to the setService function or using the setStrategyParam function, see later the description of DPS scheduling for an example.

Delay node. Delay stations, also called infinite server stations, may be instantiated either as objects of Queue class, with the SchedStrategy.INF scheduling strategy, or using the following specialized constructor

```
delay = Delay(model, 'ThinkTime');
```

As for queues, for readability it is possible to instantiate delay nodes using the DelayStation class which is an alias for the Delay class.

Source and Sink nodes. As seen in the M/M/1 getting started example, these nodes are mandatory elements for the specification of open classes. Their constructor only requires a specification of the unique name associated to the nodes:

```
source = Source(model, 'Source');
sink = Sink(model, 'Sink');
```

3.1. NETWORK OBJECT DEFINITION

Fork and Join nodes. The fork and join nodes are currently available only for the JMT solver. The Fork splits an incoming job into a set of sibling tasks, sending out one task for each outgoing link. These tasks inherit the class of the original job and are served as normal jobs until they are reassembled at a Join station.

Their specification of Fork and Join nodes only requires the name of the node

```
fork = Fork(model, 'Fork');
join = Join(model, 'Join', fork);
```

The number of tasks sent by a Fork on each output link can be set using the setTasksPerLink method of the fork object. To enable effective analytical approximations, presently LINE requires that every join node is bound to a specific fork node, although specific solvers will ignore this information (e.g., JMT).

Also note that the routing probabilities out of the Fork node need to be set to 1.0 towards every other node connected to the Fork. For example, a Fork sending jobs in class 1 to nodes A, B and C, cannot send jobs in class 2 only to A and B: it must send them to all three connected nodes A, B and C. A new fork node visited only by class-2 jobs needs to be created in order to send that class of jobs only to A and B.

After splitting a job into tasks, LINE takes the convention that visit counts refer to the average number of passages at the target resources for the original job, scaled by the number of tasks. For example, if a job is split into two tasks at a fork node, each visiting respectively nodes A and B, the average visit count at A and B will be 0.5.

ClassSwitch node. This is a stateless node to change the class of a transiting job based on a static probabilistic policy. For example, it is possible to specify that all jobs belonging to class 1 should become of class 2 with probability 1.0, or that a transiting job of class 2 should become of class 1 with probability 0.3. This example is instantiated as follows

cs = ClassSwitch(model, 'ClassSwitchPoint', [0.0, 1.0; 0.3, 0.7]);

Cache node. This is a stateful node to store one or more items in a cache of finite size, for which it is possible to specify a replacement policy. The *cache* constructor requires the total cache capacity and the number of items that can be referenced by the jobs in transit, e.g.,

cacheNode = Cache(model, 'Cachel', nitems, capacity, ReplacementStrategy.LRU);

If the capacity is a scalar integer (e.g., 15), then it represents the total number of items that can be cached and the value cannot be greater than the number of items. Conversely, if it is a vector of integers (e.g., [10, 5]) then the node is a list-based cache, where the vector entries specify the capacity of each list. We point to [26] for more details on list-based caches and their replacement policies.

Available replacement policies are specified within the ReplacementStrategy static class and include:

- First-in first-out (ReplacementStrategy.FIFO)
- Random replacement (ReplacementStrategy.RR)
- Least-recently used (ReplacementStrategy.LRU)
- Strict first-in first-out (ReplacementStrategy.SFIFO)

Upon cache hit or cache miss, a job in transit is switched to a user-specified class. More details are given later in Section 3.1.5.

Router node. This node is able to route jobs according to a specified RoutingStrategy, which can either be probabilistic or not (e.g., round-robin). Upon entering a Router, a job neither waits nor receives service; it is instead directly forwarded to the next node according to the specified routing strategy. A Router can be instantiated as follows:

router = Router(model, 'RouterNode');

An example of use of this node is given in Section 2.2.6. Routing strategies need to be specified for each class using the setRouting method and valid choices are as follows

- Random routing (RoutingStrategy.RAND)
- Round robin (RoutingStrategy.RROBIN)
- **Probabilistic routing** (RoutingStrategy.PROB)
- Join-the-shortest-queue (RoutingStrategy.JSQ)

For example, assume that oclass is a class of jobs. In order to route jobs in this class with equal probabilities to every outgoing link we set

router.setRouting(oclass, RoutingStrategy.RAND);

It should be noted that setRouting is also available for all other nodes such as queueing stations, delays, etc. Therefore, the added value of the Router node is the ability to represent certain system elements that centralize the routing logic, such as load balancers.

Logger node. A logger node is a node that closely resembles the logger node available in the JSIMgraph simulator within JMT. At present, models that include this element can only be solved using the JMT solver.

A Logger node records information about passing jobs in a csv file, such as the timestamp of passage and general information about the jobs. The node can be instantiated as follows

```
logger=Logger(self, 'LoggerNode', 'logfile.csv');
```

The following methods can be used to specify the information that needs to be stored in the csv file

- setStartTime: record a timestamp for the wallclock time when the simulation started.
- setJobID: record a unique id for the passing job.
- setJobClass: record the class of the passing job.
- setTimestamp: record a timestamp for the simulated time when the job passed in the logger.
- setTimeSameClass: record the time elapsed since the last passage of a job of the same class.
- setTimeAnyClass: record the time elapsed since the last passage of a job of any class.

Each method can be called either with a single true or false argument, to enable or disable the recording of the corresponding information, e.g.

logger.setJobClass(true);

The routing behavior of jobs can be set up as explained for regular nodes such as queues or delay stations.

3.1.2 Advanced node parameters

Scheduling parameters

Upon setting service distributions at a station, one may also specify scheduling parameters such as weights as additional arguments to the setService function. For example, if the node implements discriminatory processor sharing (SchedStrategy.DPS), the command

queue.setService(class2, Cox2.fitMeanAndSCV(0.2,10), 5.0);

assigns a weight 5.0 to jobs in class 2. The default weight of a class is 1.0.

Finite buffers

The functions setCapacity and setChainCapacity of the Station class are used to place constraints on the number of jobs, total or for each chain, that can reside within a station. Note that LINE does not allow one to specify buffer constraints at the level of individual classes unless chains contain a single class, in which case setChainCapacity is sufficient for the purpose.

For example,

```
example_closedModel_3
delay.setChainCapacity([1,1])
model.refreshCapacity()
```

creates an example model with two chains and three classes (specified in example_closedModel_3.m) and requires the second station to accept a maximum of one job in each chain. Note that if we were to ask for a higher capacity, such as setChainCapacity([1,7]), which exceeds the total job population in chain 2, LINE would have automatically reduced the value 7 to the chain 2 job population (2). This automatic correction ensures that functions that analyze the state space of the model do not generate unreachable states.

The refreshCapacity function updates the buffer parameterizations, performing appropriate sanity checks. Since example_closedModel_3 has already invoked a solver prior to our changes, the requested modifications are materially applied by LINE to the network only after calling an appropriate refreshStruct function, see the sensitivity analysis section. If the buffer capacity changes were made before the first solver invocation on the model, then there would not be the need for a refreshCapacity call, since the internal representation of the Network object used by the solvers is still to be created.

Cyclic polling

In the polling scheduling policy, the server cyclically visits the input buffer of each job class, processing jobs from that queue for a finite amount of time before switching to the next buffer. This scheduling policy further requires to specify the polling type at the station, chosen among:

- Exhaustive (PollingType.EXHAUSTIVE), where the server moves to the next input buffer only after finishing all jobs in the current buffer, including nee arrivals during the service period;
- Gated (PollingType.GATED), where the number of served jobs for a buffer equals the jibs therein at the instant where the server switched to processing that buffer. Thus, newly arrived jobs during the service period will be processed at the next period.
- K-Limited (PollingType.KLIMITED), where the number of jobs processed is a constant K specified by the user. If the queue empties before k jobs have been served, the server will move on and attend the next buffer.

To specify a polling type at a queue, we may write for instance

```
queue.setPollingType(PollingType.EXHAUSTIVE)
```

```
or for K-Limited with K = 2
```

```
queue.setPollingType(PollingType.KLIMITED, 2)
```

3.1.3 Job classes

Jobs travel within the network placing service demands at the stations. The demand placed by a job at a station depends on the class of the job. Jobs in *open classes* arrive from the external world and, upon completing the visit, leave the network. Jobs in *closed classes* start within the network and are forbidden to ever leave it, perpetually cycling among the nodes.

Open classes

The constructor for an open class only requires the class name and the creation of special nodes called Source and Sink

```
source = Source(model, 'Source');
sink = Sink(model, 'Sink');
```

Sources are special stations holding an infinite pool of jobs and representing the external world. Sinks are nodes that route a departing job back into this infinite pool, i.e., into the source. Note that a network can include at most a single Source and a single Sink.

Once source and sink are instantiated in the model, it is possible to instantiate open classes using

```
class1 = OpenClass(model, 'Class1');
```

LINE does not require explicitly associating source and sink with the open classes in their constructors, as this is done automatically. However, the LINE language requires explicitly creating these nodes since the routing topology needs to indicate the arrival and departure points of jobs in open classes. However, if the network does not include open classes, the user will not need to instantiate a Source and a Sink.

Closed classes

To create a closed class, we need instead to indicate the number of jobs that start in that class (e.g., 5 jobs) and the *reference station* for that class (e.g., queue), i.e.:

class2 = ClosedClass(model, 'Class2', 5, queue);

The reference station indicates a point in the network used to calculate certain performance indexes, called *system performance indexes*. The end-to-end response time for a job in an open class to traverse the system is an example of a system performance index (system response time). The reference station of an open class is always automatically set by LINE to be the Source. Conversely, the reference station needs to be indicated explicitly in the constructor for closed classes since the point at which a class job completes execution depends on the semantics of the model.

LINE also supports a special class of jobs, called *self-looping jobs*, which perpetually loop at the reference station, remaining in their class. The following example shows the syntax to specify a self-looping job, which is identical to closed classes but there is no need later to specify routing information.

```
model = Network('model');
% Block 1: nodes
delay = Delay(model, 'Delay');
queue = Queue(model, 'Queuel', SchedStrategy.FCFS);
% Block 2: classes
cclass = ClosedClass(model, 'Class1', 10, delay, 0);
slclass = SelfLoopingClass(model, 'SLC', 1, queue, 0);
```

```
delay.setService(cclass, Exp(1.0));
queue.setService(cclass, Exp(1.5));
queue.setService(slclass, Exp(1.5));
% Block 3: topology
P = model.initRoutingMatrix;
P{cclass} = [0.7, 0.3; 1.0, 0];
model.link(P);
```

Note that any routing information specified for the self-looping class will be ignored.

Mixed models

LINE also accepts models where a user has instantiated both open and closed classes. The only requirement is that, if two classes communicate by means of a class-switching mechanism, then the two classes must either be all closed or all open. In other words, classes in the same chain must either be both closed or open. Furthermore, for all closed classes in the same chain, it is required for the reference station to be the same.

Class priorities

If a class has a priority, with 0 representing the highest priority, this can be specified as an additional argument to both OpenClass and ClosedClass, e.g.,

class2 = ClosedClass(model, 'Class2', 5, queue, 0);

In Network models, priorities are intended as hard priorities and the only supported priority scheduling strategy (SchedStrategy.HOL) is non-preemptive. Weight-based policies such as DPS and GPS may be used, as an alternative, to prevent starvation of jobs in low-priority classes.

Class switching

In LINE, jobs can switch their class while they travel between nodes (including self-loops on the same node). For example, this feature can be used to model queueing properties such as re-entrant lines in which a job visiting a station a second time may require a different average service demand than at its first visit.

A chain defines the set of reachable classes for a job that starts in the given class r and over time changes class. Since class switching in LINE does not allow a closed class to become open, and vice-versa, chains can themselves be classified into *open chains* and *closed chains*, depending on the classes that compose them.

Jobs in open classes can only switch to another open class. Similarly, jobs in closed classes can only switch to a closed class. Thus, class switching from open to closed classes (or vice-versa) is forbidden. More details about class-switching are given in Section 3.1.5.

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Reference station

Before we have shown that the specification of classes requires choosing a reference station. In LINE, reference stations are properties of chains, thus if two closed classes belong to the same chain they must have the same reference station. This avoids ambiguities in the definition of the completion point for jobs within a chain.

For example, the system throughput for a chain is defined as the sum of the arrival rates at the reference station for all classes in that chain. That is, the solver counts a return to the reference station as a completion of the visit to the system. In the case of open chains, the reference station is always the Source and the system throughput corresponds to the rate at which jobs arrive at the sink Sink, which may be seen as the arrival rate seen by the infinite pool of jobs in the external world. If there is no class switching, each chain contains a single class, thus per-chain and per-class performance indexes will be identical.

Reference class

Occasionally, it is possible to encounter situations where a job needs to change class while remaining inside the same station. In this case, LINE modifies the network automatically to introduce a class-switching node for the job to route out of the station and immediately return to it in the new class.

One complication of the approach is that, by departing the node and returning to it, the job visits the station one additional time, affecting the visit count to the station and therefore performance metrics such as the residence time. To cope with this issue, LINE offers a method for the class objects, called setReferenceClass, that allows users to specify whether the visit of that class to the reference station should be considered upon computing the residence times across the network for the chain to which the class belongs. By default, all classes traversing the reference station are used in the visit count calculation.

3.1.4 Routing strategies

Probabilistic routing

Jobs travel between nodes according to the network topology and a routing strategy. Typically a queueing network will use a probabilistic routing strategy (RoutingStrategy.PROB), which requires specifying routing probabilities among the nodes. The simplest way to specify a large routing topology is to define the routing probability matrix for each class, followed by a call to the link function. This function will automatically add certain nodes to the network to ensure the correct class switching for jobs moving between stations (ClassSwitch elements).

In the running case, we may instantiate a routing topology as follows:

```
P = model.initRoutingMatrix;
P{class1}(source,queue) = 1.0;
P{class1}(queue,[queue,delay]) = [0.3,0.7]; % self-loop with probability 0.3
P{class1}(delay,sink) = 1.0;
P{class2}(delay,queue) = 1.0; % note: closed class jobs start at delay
```

```
P{class2}(queue,delay) = 1.0;
model.link(P);
```

When used as arguments to a cell array or matrix, class, and node objects will be replaced by a corresponding numerical index. Normally, the indexing of classes and nodes matches the order in which they are instantiated in the model and one can therefore specify the routing matrices using this property. In this case, we would have

Where needed, the getClassIndex and getNodeIndex functions return the numerical index associated with a node name, for example model.getNodeIndex('Delay'). Class and node names in a network *must be unique*. The list of names already assigned to nodes in the network can be obtained with the getClassNames, getStationNames, and getNodeNames functions of the Network class.

It is also important to note that the routing matrix in the last example is specified between *nodes*, instead of between just stations or stateful nodes, which means that for example elements such as the Sink need to be explicitly considered in the routing matrix. The only exception is that ClassSwitch elements do not need to be explicitly instantiated in the routing matrix, provided that one uses the link function to instantiate the topology. Note that the routing matrix assigned to a model can be printed on the screen in a human-readable format using the printRoutingMatrix function, e.g.,

```
>> model.printRoutingMatrix
Delay [Class1] => Queue1 [Class1] : Pr=1.000000
Delay [Class2] => Queue1 [Class2] : Pr=0.001000
Queue1 [Class1] => Queue1 [Class1] : Pr=0.300000
Queue1 [Class1] => Source [Class1] : Pr=0.700000
Queue1 [Class2] => Source [Class2] : Pr=1.000000
Source [Class1] => Sink [Class1] : Pr=1.000000
Source [Class2] => Queue1 [Class2] : Pr=1.000000
Sink [Class2] => Source [Class2] : Pr=1.000000
```

Other routing strategies

The above routing specification style is only for models with probabilistic routing strategies between every pair of nodes. A different style should be used for scheduling policies that do not require to explicit routing

probabilities, as in the case of state-dependent routing. Currently supported strategies include:

- Round robin (RoutingStrategy.RROBIN). This is a deterministic strategy that sends jobs to outgoing links in a cyclic order.
- Random routing (RoutingStrategy.RAND). This is equivalent to a standard probabilistic strategy that for each class assigns identical values to the routing probabilities of all outgoing links. When a target is invalid its probability is kept to zero, e.g., random routing will not send a job in a closed class to a sink.
- Join-the-Shortest-Queue (RoutingStrategy.JSQ). This is a non-probabilistic strategy that sends jobs to the destination with the smallest total number of jobs in it (either queueing or receiving service). If multiple stations have the same total number of jobs, then the destination is chosen at random with equal probability.

For the above policies, the function addLink should be first used to specify pairs of connected nodes

```
model.addLink(queue, queue); %self-loop
model.addLink(queue, delay);
```

Then an appropriate routing strategy should be selected at every node, e.g.,

```
queue.setRouting(class1,RoutingStrategy.RROBIN);
```

assigns round robin among all outgoing links from the queue node.

A model could also include both classes with probabilistic routing strategies and classes that use roundrobin or other non-probabilistic strategies. To instantiate routing probabilities in such situations one should then use, e.g.,

```
queue.setRouting(class1,RoutingStrategy.PROB);
queue.setProbRouting(class1, queue, 0.7)
queue.setProbRouting(class1, delay, 0.3)
```

where setProbRouting assigns the routing probabilities to the two links.

Routing probabilities for Source and Sink nodes

In the presence of open classes, and in mixed models with both open and closed classes, one needs only to specify the routing probabilities *out* of the source. The probabilities out of the sink can all be set to zero for all classes and destinations (including self-loops). The solver will take care of adjusting these inputs to create a valid routing table.

Simplified definition of tandem and cyclic topologies

Tandem networks are open queueing networks with a serial topology. LINE provides functions that ease the definition of tandem networks of stations with exponential service times. For example, the getting started Example 1 on the M/M/1 queue illustrates a simplified way to specify a serial routing topology, i.e.,

model.link(Network.serialRouting(source,queue,sink));

In a similar fashion, we can also rapidly instantiate a tandem network consisting of stations with PS and INF scheduling as follows

```
lambda = [10,20]; % lambda(r) - arrival rate of class r
D = [11,12; 21,22]; % D(i,r) - class-r demand at station i (PS)
Z = [91,92; 93,94]; % Z(i,r) - class-r demand at station i (INF)
modelPsInf = Network.tandemPsInf(lambda,D,Z)
```

The above snippet instantiates an open network with two queueing stations (PS), two delay stations (INF), and exponential distributions with the given inter-arrival rates and mean service times. The Network.tandemPs, Network.tandemFcfs, and Network.tandemFcfsInf functions provide static constructors for networks with other combinations of scheduling policies, namely only PS, only FCFS, or FCFS and INF.

A tandem network with closed classes is instead called a cyclic network. Similar to tandem networks, LINE offers a set of static constructors:

- Network.cyclicPs: cyclic network of PS queues
- Network.cyclicPsInf: cyclic network of PS queues and delay stations
- Network.cyclicFcfs: cyclic network of FCFS queues
- Network.cyclicFcfsInf: cyclic network of FCFS queues and delay stations

These functions only require replacing the arrival rate vector A by a vector N specifying the job populations for each of the closed classes, e.g.,

```
N = [10,20]; % N(r) - closed population in class r
D = [11,12; 21,22]; % D(i,r) - class-r demand at station i (PS)
modelPsInf = Network.cyclicPs(N,D)
```

3.1.5 Class switching

Depending on the specified probabilities, a job will be able to switch its class only among a subset of the available classes. Each subset is called a *chain*. Chains are computed in LINE as the weakly connected components of the routing probability matrix of the network when this is seen as an undirected graph. The function model.getChains() produces the list of chains for the model, inclusive of a list of their composing classes.

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The definition of class switching in a model is integrated in the specification of the routing between stations as described in the next subsection.

Probabilistic class switching

In models with class switching and probabilistic routing at all nodes, a routing matrix is required for each possible pair of source and target classes. For instance, suppose that in the previous example the job in the closed class class2 switches into a new closed class (class3) while visiting the queue node. We can specify this routing strategy as follows:

```
class3 = ClosedClass(model, 'Class3', 0, queue, 0);
P = model.initRoutingMatrix;
P{class1,class1}(source, queue) = 1.0;
P{class1,class1}(queue, [queue,delay]) = [0.3,0.7];
P{class1,class1}(delay, sink) = 1.0;
P{class2,class3}(delay, queue) = 1.0;
P{class3,class2}(queue, delay) = 1.0;
model.link(P);
```

where $P\{r, s\}$ is the routing matrix for jobs switching from class r to s. That is, $P\{r, s\}(i, j)$ is the probability that a job in class r departs node i routing into node j as a job of class s.

Importantly, LINE assumes that a job switches class an instant *after* leaving a station, thus the performance metrics of a class at the node refer to the class that jobs had upon arrival to that node.

Class switching with non-probabilistic routing strategies

In the presence of non-probabilistic routing strategies, such as round-robin or join-the-shortest-queue, one may need to manually specify the details of the class switching mechanism. This can be done through addition to the network topology of ClassSwitch nodes.

The constructor of the ClassSwitch node requires to specify a probability matrix C such that the lement in row r and column s is the probability that a job of class r arriving into the node switches to class s during the visit. For example, in a 2-class model, the following node will switch all visiting jobs into class 2

```
%% Block 1: nodes
...
csnode = ClassSwitch(model, 'ClassSwitch 1');
%% Block 2: classes
jobclass{1} = OpenClass(model, 'Class1', 0);
jobclass{2} = OpenClass(model, 'Class2', 0);
...
%% Block 3: topology
C = csnode.initClassSwitchMatrix;
C(jobclass{1}, jobclass{2}) = 1.0;
```

```
C(jobclass{2}, jobclass{2}) = 1.0;
csnode.setClassSwitchingMatrix(C);
```

Note that for a network with M stations, up to M^2 ClassSwitch elements may be required to implement class-switching across all possible links, including self-loops.

Cache-based class-switching

An advanced feature of LINE available for example within the Cache node, is that the class-switching decision can dynamically depend on the state of the node (e.g., cache hit/cache miss). However, in order to statically determine chains, LINE requires that every class-switching node declares the pair of classes that can potentially communicate with each other via a switch. This is called the *class-switching mask* and it is automatically computed. The boolean matrix returned by the model.getClassSwitchingMask function provides this mask, which has an entry in row r and column s set to true only if jobs in class r can switch into class s at some node in the network.

Upon cache hit or cache miss, a job in transit is switched to a user-specified class, as specified by the setHitClass and setMissClass, so that it can be routed to a different destination based on whether it found the item in the cache or not. The setRead function allows the user to specify a discrete distribution (e.g., Zipf, DiscreteSampler) for the frequency at which an item is requested. For example,

```
refModel = Zipf(0.5,nitems);
cacheNode.setRead(initClass, refModel);
cacheNode.setHitClass(initClass, hitClass);
cacheNode.setMissClass(initClass, missClass);
```

Here initClass, hitClass, and missClass can be either open or closed instantiated as usual with the OpenClass or ClosedClass constructors.

3.1.6 Service and inter-arrival time processes

A number of statistical distributions are available to specify job service times at the stations and inter-arrival times from the Source station. The class PhaseType offers distributions that are analytically tractable, which are defined using absorbing Markov chains consisting of one or more states (*phases*) and called phase-type distributions. They include as special cases the following distributions:

- Exponential distribution: $Exp(\lambda)$, where λ is the rate of the exponential
- *n*-phase Erlang distribution: $Erlang(\alpha, n)$, where α is the rate of each of the *n* exponential phases
- 2-phase hyper-exponential distribution: HyperExp $(p, \lambda_1, \lambda_2)$, that returns an exponential with rate λ_1 with probability p, and an exponential with rate λ_2 otherwise.
- *n*-phase hyper-exponential distribution: HyperExp (p, λ) , that builds a *n*-phase hyper-exponential from a rate vector $\lambda = [\lambda_1, \dots, \lambda_n]$ and phase selection probabilities $p = [p_1, \dots, p_n]$.

- 2-phase Coxian distribution: $Coxian(\mu_1, \mu_2, \phi_1)$, which assigns phases μ_1 and μ_2 to the two rates, and completion probability from phase 1 equal to ϕ_1 (the probability from phase 2 is $\phi_2 = 1.0$).
- *n*-phase Coxian distribution: $Coxian(\mu, \phi)$, which builds an arbitrary Coxian distribution from a vector $\mu = [\mu_1, \dots, \mu_n]$ of *n* rates and a completion probability vector $\phi = [\phi_1, \dots, \phi_n]$ with $\phi_n = 1.0$.
- *n*-phase acyclic phase-type distribution: $APH(\alpha, T)$, which defines an acyclic phase-type distribution with initial probability vector $\alpha = [\alpha_1, \dots, \alpha_n]$ and transient generator T.

For example, given mean $\mu = 0.2$ and squared coefficient of variation SCV=10, where SCV=variance/ μ^2 , we can assign to a node a 2-phase Coxian service time distribution with these moments as

```
queue.setService(class2, Cox2.fitMeanAndSCV(0.2,10.0));
```

where Cox2 is a static class to fit 2-phase Coxian distributions. Inter-arrival time distributions can be instantiated in a similar way, using setArrival instead of setService on the Source node. For example, if the Source is node 3 we may assign the inter-arrival times of class 2 to be exponential with mean 0.1 as follows

source.setArrival(class2, Exp.fitMean(0.1));

Is it also possible to plot the structure of a phase-type distribution using PhaseType.plot static method.

Non-Markovian distributions are also available, but typically they can restrict the available solvers to the JMT simulator. They include the following distributions:

- Deterministic distribution: $Det(\mu)$ assigns probability 1.0 to the value μ .
- Uniform distribution: Uniform(a, b) assigns uniform probability 1/(b-a) to the interval [a, b].
- Gamma distribution: Gamma (α, k) assigns a gamma density with shape α and scale k.
- Pareto distribution: $Pareto(\alpha, k)$ assigns a Pareto density with shape α and scale k.

Lastly, we discuss two special distributions. The Disabled distribution can be used to explicitly forbid a class to receive service at a station. This may be useful to declare in models with sparse routing matrices to debug the model specification. Performance metrics for disabled classes will be set to NaN.

Conversely, the Immediate class can be used to specify instantaneous service (zero service time). Normally, LINE solvers will replace zero service times with small positive values ($\varepsilon = \texttt{GlobalConstants.FineTol}$).

Fitting a distribution

The fitMeanAndSCV function is available for all distributions that inherit from the PhaseType class. This function provides exact or approximate matching of the first two moments, depending on the theoretical constraints imposed by the distribution. For example, an Erlang distribution with SCV=0.75 does not exist, because in a *n*-phase Erlang it must be SCV=1/*n*. In a case like this, Erlang.fitMeanAndSCV(1,0.75) will return the closest approximation, e.g., a 2-phase Erlang (SCV=0.5) with unit mean. The Erlang distribution also offers a function fitMeanAndOrder(μ , n), which instantiates a *n*-phase Erlang with given mean μ .

In distributions that are uniquely determined by more than two moments, fitMeanAndSCV chooses a particular assignment of the residual degrees of freedom other than mean and SCV. For example, HyperExp depends on three parameters, therefore it is insufficient to specify mean and SCV to identify the distribution. Thus, HyperExp.fitMeanAndSCV automatically chooses to return a probability of selecting phase 1 equal to 0.99. Compared to other choices, this particular assignment corresponds to a higher probability mass in the tail of the distribution. HyperExp.fitMeanAndSCVBalanced instead assigns p in a two-phase hyper-exponential distribution so that $p/\mu_1 = (1-p)/\mu_2$.

Inspecting and sampling a distribution

To verify that the fitted distribution has the expected mean and SCV it is possible to use the getMean and getSCV functions, e.g.,

Moreover, the sample function can be used to generate values from the obtained distribution, e.g. we can generate 3 samples as

The evalCDF and evalCDFInterval functions return the cumulative distribution function at the specified point or within a range, e.g.,

For more advanced uses, the distributions of the PhaseType class also offer the possibility to obtain the standard (D_0, D_1) representation used in the theory of Markovian arrival processes by means of the getRepresentation function [5]. The result will be a cell array where element k + 1 corresponds to matrix D_k .

Load-dependent service

A queueing station *i* is called *load-dependent* whenever its service rate is a function of the number n_i of resident jobs at the station, summed across the ones in service and the ones in the waiting buffer. For example, a multi-server station with *c* identical servers, each with processing rate μ , may be shown to behave similarly to a single-server load-dependent station where the service rate is $\mu(n_i) = \mu \alpha(n_i) = \mu \min(n_i, c)$.

LINE presently supports *limited load-dependence* [12], meaning that it is possible to specify the form of the load-dependent service up to a finite range of n_i . As such, the support is currently limited to closed models, which are guaranteed to have a finite population at all times.

To specify a load-dependence service for a queueing station over the range $n_i \in [1, N]$ it is sufficient to call the setLoadDependence method, passing a vector of size N in its input with the scaling factor values for each n_i . For example, to instantiate a c-server node we write

queue.setLoadDependence(min(1:N,c)); % multi-server with c servers

where the *i*-th element of the vector argument of setLoadDependence is the scaling factor $\alpha(n_i)$. It is assumed by default that $\alpha(0) = 1$.

Class-dependent service

A generalization of load-dependent service is *class-dependent* service, where the service rate is now a function of the vector $n_i = [n_{i,1}, \ldots, n_{i,R}]$, where $n_{i,r}$ is the current number of class-*r* jobs at station *i*.

LINE supports class-dependence in the MVA solver, provided that this is specified as a function handle. The solver implicitly assumes that the function is smooth and defined also for fractional values of $n_{i,r}$. For example, in a two-class model we may write

```
queue.setClassDependence(@(ni) min(ni(2),c));
```

applies a multiserver-type only to class-2 jobs, but not to the others.

Switchover times

In multiclass models, queueing stations alternate over time the processing of jobs of different classes. In some real-world situations, overheads may arise when a server needs to be reconfigured to process a different

class of service. Such overheads are referred to as switchover times.

LINE supports switchover times in queueing stations. For example, to configure the overhead to begin processing *jobclass2* jobs after *jobclass1* we may write

queue.setSwitchover(jobclass1, jobclass2, Exp(1));

A special case arises when the station uses (deterministic) polling scheduling. In this situation, the switchover time specifies the time for moving from the input buffer of class i to the input buffer of class $i + 1 \mod R$, where R is the total number of input classes to the queue. Using this fact, we need only to specify the switchover time after each class, e.g., the switchove time to begin processing *jobclass2* jobs after *jobclass1* is set as

queue.setSwitchover(jobclass1, Exp(1));

Temporal dependent processes

It is sometimes useful to specify the statistical properties of a *time series* of service or inter-arrival times, as in the case of systems with short- and long-range dependent workloads. When the model is stochastic, we refer to these as situations where one specifies a *process*, as opposed to only specifying the *distribution* of the service or inter-arrival times. In LINE processes inherit from the PointProcess class, and include the 2-state Markov-modulated Poisson process (MMPP2) and empirical traces read from files (Replayer).

For the latter, LINE assumes that empirical traces are supplied as text files (ASCII), formatted as a column of numbers. Once specified, the Replayer object can be used as any other distribution. This means that it is possible to run a simulation of the model with the specified trace. However, analytical solvers will require tractable distributions from the PhaseType class.

3.2 Internals

In this section, we discuss the internal representation of the Network objects used within the LINE solvers. By applying changes directly to this internal representation it is possible to considerably speed up the sequential evaluation of models.

3.2.1 Representation of the model structure

For efficiency reasons, once a user requests to solve a Network, LINE calls internally generate a static representation of the network structure using the refreshStruct function. This function returns a representation object that is then passed on to the chosen solver to parameterize the analysis.

The representation used within LINE is the NetworkStruct class, which describes an extended multiclass queueing network with class-switching and acyclic phase-type (APH) service times. APH generalizes known distributions such as Coxian, Erlang, Hyper-Exponential, and Exponential. The representation can be obtained as follows

3.2. INTERNALS

```
sn = model.getStruct()
```

The next tables present the properties of the NetworkStruct class. Table 3.2.1 gives the invariant properties of the class, which specify the initial parameterization of the nodes, which we refer to as static parameters. Table 3.2.1 further details parameters that require algorithmic calculations to derive from the static parameters.

For advanced nodes, such as Cache and Transition, additional parameters are specified under the nodeparam cell array for the corresponding node. Table 3.2.1 illustrates the properties specified within the nodeparam{i} cell array for Transition node *i*. Table 3.2.1 similarly illustrates the properties in nodeparam{i} array for a Cache node *i*.

As shown in the tables, internally to LINE there is an explicit differentiation between properties of nodes, stations, and stateful nodes. This distinction has impact in particular over routing and class-switching mechanisms, and also allows solvers to better differentiate between different kinds of nodes.

In some cases, one may want to access some properties of nodes that are contained in NetworkStruct fields that are however referenced by station or stateful node index. To help this and similar situations, the NetworkStruct class also provides static methods to quickly convert the indexing of nodes, stations, and stateful nodes, which is used in referencing its data structures:

- nodeToStateful
- nodeToStation
- stationToNode
- stationToStateful
- statefulToNode

As an example, we can determine the portion of the nodevisits field that refers to stateful nodes in chain c = 1 as follows

```
c = 1;
V = zeros(sn.nstateful,1);
sn = model.getStruct(); % NetworkStruct object
for ind=1:sn.nnodes
    if sn.isstateful(ind)
        isf = sn.nodeToStateful(ind);
        V(isf,1) = sn.nodevisits{c}(ind,2);
    end
end
```

Field	Туре	Description
$cdscaling(n_{ir})$	cell	class-dependent scaling when station i contains n_{ir} in class r
$classnames\{r\}$	char	Name of class r
classprio(r)	integer	Priority of class r (0 = highest priority)
connmatrix(i, j)	logical	true if node i can route jobs to node j
dropid(i, r)	integer	drop rule for class r at station i
fj(f,j)	logical	true if forked tasks from fork node f join at node j
inchain(c)	integer	indexes of classes in chain c
isslc(r)	logical	true if class r is a self-looping class
isstatedep(i,s)	logical	true if node <i>i</i> has state-dependent section ($s = 1$: input, $s = 2$: service, $s = 3$: routing)
isstation(i)	logical	true if node <i>i</i> is a station
isstateful(i)	logical	true if node <i>i</i> is a stateful node
$lldscaling(i, n_i)$	double	load-dependent scaling when station i contains n_i jobs, including the ones in service
$lst\{i,r\}$	function handle	Laplace-Stieltjes transform of the service or arrival distribution for class r at station i
$ ext{mu}\{i,r\}(k)$	double	Service or arrival rate in phase k for class r at station i, with $mu\{i, r\} = NaN$ if Disabled and $mu\{i, r\} = 10^7$ if Immediate.
nclasses	integer	Number of classes in the network
nclosedjobs	integer	Total number of jobs in closed classes
njobs(r)	integer	Number of jobs in class r (Inf for open classes)
nnodes	integer	Number of nodes in the network
nservers(i)	integer	Number of servers at station <i>i</i>
nstations	integer	Number of stations in the network
nstateful	integer	Number of stateful nodes in the network
nodenames $\{i\}$	string	Name of node <i>i</i>
nodeparam $\{i\}$	double	Parameters for local variable instantiation at stateful node <i>i</i>
nodetype $\{i\}$	integer	Type of node <i>i</i> (e.g., NodeType.Sink)
noutputvars (i, r)	integer	Number of ouput section state variables for stateful node i in class r .
$ ext{nvars}(i,r)$	integer	Number of local state variables for stateful node i . Position r describes state variables for class- r service; position $r = nclasses+s$ for class- s routing; positions after 2.nclasses are used for class-independent variables.
phases(i,r)	integer	Number of phases for service process of class r at station i
phasessz(i,r)	integer	Number of state vector elements used to describe phase
phaseshift (i,r)	integer	Position shift to read phase element in state
$proc\{i,r\}$	cell	Matrix representation of 1 the class r service process at station i
$ ext{procid}(i,r)$	integer	Service or arrival process type id at station i for class r (e.g., ProcessType.ID_HYPEREXP)
refclass(c)	integer	Index of reference class for class c
refstat(r)	integer	Index of reference station for class r
routing(i,r)	integer	Routing strategy type id for class r upon departing node i (e.g., RoutingStrategy.ID_JSQ)
$\texttt{rtorig}\{r,s\}$	double	Probability matrix specified by the user at model definition time for class switch from class r to s
sched(i)	char	Scheduling strategy at station i (e.g., SchedStrategy.PS)
schedid(i)	integer	Scheduling strategy id at station <i>i</i> (e.g., SchedStrategy.ID_PS)
schedparam(i,r)	double	Parameter for class r strategy at station i
scheuparam(i, i)		
sync{ s }	struct	Data structure specifying a synchronization s among nodes

 Table 3.2: NetworkStruct static properties

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Field	Туре	Description
cap(i)	integer	Total capacity at station <i>i</i>
chains(c,r)	logical	true if class r is in chain c, or false otherwise
classcap(i,r)	integer	Maximum buffer capacity available to class r at station i
$\mathtt{csmask}(r,s)$	logical	true if class r can switch into class s at some node
nchains	integer	Number of chains in the network
nodevisits $\{c\}(i,r)$	double	Number of visits that a job in chain c pays to node i in class r
$ ext{phi}\{i,r\}(k)$	double	Completion probability in phase k for class r at station i
$pie\{i,r\}(k)$	double	Entry probability in phase k for class r at station i
rates(i,r)	double	Service rate of class r at station i (or arrival rate if i is a Source)
$rt(idx_{ir},idx_{js})$	double	Probability of routing from stateful node i to j , switching class from r to s where, e.g., $idx_{ir} = (i-1) * \text{nclasses} + r$.
$rtnodes(idx_{ir}, idx_{js})$	double	Same as rt , but i and j are nodes, not necessarily stateful ones.
rtfun(st1,st2)	function handle	State-dependent routing table given initial (st1) and final (st2) state cell arrays. Table entries are defined as in rt.
$\mathrm{scv}(i,r)$	double	Squared coefficient of variation of class r service times at station i (or inter-arrival times if station i is a Source)
$ ext{space}\{t\}$	integer	The <i>t</i> -th state in the state space (or a portion thereof). This field may be initially empty and updated by the solver during execution.
$state\{i\}$	integer	Current state of stateful node <i>i</i> . This field may be initially empty and updated by the solver during execution.
$visits{c}(i,r)$	double	Number of visits that a job in chain c pays to stateful node i in class r

Table 3.3: NetworkStruct computed properties

Table 3.4: $nodeparam\{i\}$ fields for a Transition node i

Field	Туре	Description
enabling $\{m\}(k,r)$	integer	Enabling condition for mode m at transition node i with respect to class r jobs at linked node k
firing $\{m\}(k,r)$	integer	Firing outputs of class r jobs for mode m at transition node i towards linked node k
firingprio (m)	integer	Firing priority for mode m at transition node i
firingid(m)	integer	Firing type at node <i>i</i> for mode <i>m</i> (e.g., TimingStrategy.IMMEDIATE)
firingphases (m)	integer	Number of phases for firing process of mode m at node i
firingproc $\{m\}$	cell	Matrix representation of the mode m firing process at transition node i
firingprocid(m)	integer	Firing process type id for mode <i>m</i> (e.g., ProcessType.ID_HYPEREXP)
fireweight(m)	integer	Firing weight for mode m at transition node i
inhibiting $\{m\}(k,r)$	integer	Inhibiting condition for mode m at transition node i with respect to class r jobs at linked node k
$modenames\{m\}$	string	Name of mode m at transition node i
nmodes	integer	Number of modes for transition node <i>i</i>
nmodeservers $\{m\}$	integer	Number of servers for mode m

Field	Туре	Description
$accost\{r,i\}(l,h)$	double	Access cost for class r to move item i from list l to list h .
hitclass(r)	integer	Class switching for class r under a cache hit
itemcap(l)	integer	Item capacity in list l
missclass(r)	integer	Class switching for class r under a cache miss
nitems	integer	Number of items
$pread\{r\}(i)$	double	Probability for class r of reading item i
rpolicy	integer	Replacement policy id (e.g., ReplacementPolicy.ID_LRU)

Table 3.5: nodeparam $\{i\}$ fields for a Cache node i

3.3 Debugging and visualization

JSIMgraph is the graphical simulation environment of the JMT suite. LINE can export models to this environment for visualization purposes using the command

model.jsimgView

An example is shown in Figure 5.1 below. Using a related function, jsimwView, it is also possible to export the model to the JSIMwiz environment, which offers a wizard-based interface.

Another way to debug a LINE model is to transform it into a MATLAB graph object, e.g.

```
G = model.getGraph();
plot(G,'EdgeLabel',G.Edges.Weight,'Layout','Layered')
```

plots a graph of the network topology in term of stations only. In a similar manner, the following variant of the same command shows the model in terms of nodes, which corresponds to the internal representation within LINE.

```
[~,H] = model.getGraph();
plot(H,'EdgeLabel',H.Edges.Weight,'Layout','Layered')
```

The latter example is invoked by default if we type

plot(model)

which also adds automatic node coloring to highlight the class-switch nodes.

Figure 3.2 shows the difference between the two commands for an open queueing network with two classes and class-switching. Weights on the edges correspond to routing probabilities. In the station topology on the left, note that since the Sink node is not a station, departures to the Sink are drawn as returns to the Source. The node topology on the right, illustrates all nodes, including ClassSwitch nodes that are automatically added by LINE to apply the class-switching routing strategy. Double arcs between nodes indicate that both classes are routed to the destination.

Furthermore, the graph properties concisely summarize the key features of the network

3.3. DEBUGGING AND VISUALIZATION

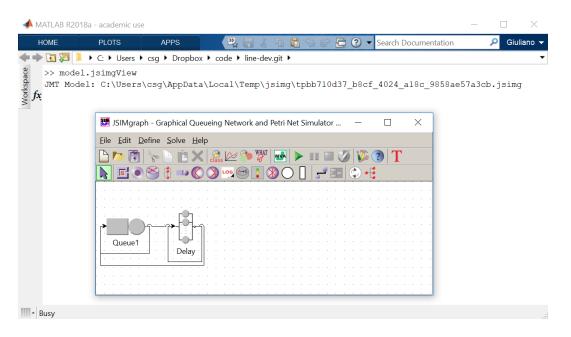


Figure 3.1: jsimgView function

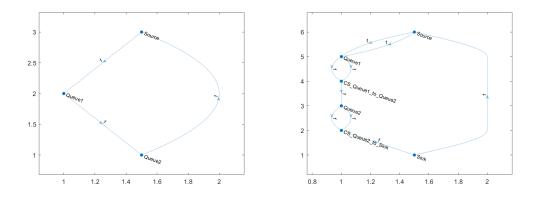


Figure 3.2: getGraph function: station topology (left) and node topology (right) for a 2-class tandem queueing network with class-switching.

>> G.Nodes ans = 2x5 table Name	Туре		Sched		Jobs	ClosedClas
'Delay'	'Delay'		'inf'	5		1
'Queue1'	'Queue'		'ps'	0		2
>> G.Edges						
ans =						
3x4 table						
EndN	odes	Weight	. Rate		Cl	ass
'Delay'	'Delay'	0.7	1		'Close	dClass1'
'Delay'	'Queuel'	0.3	1		'Close	dClass1'
'Queue1'	'Delay'	1	0.5		'Close	dClass1'

Here, Edge.Weight is the routing probability between the nodes, whereas Edge.Rate is the service rate of the node appearing in the first column under EndNodes.

3.4 Model import and export

LINE offers a number of scripts to import external models into Network object instances that can be analyzed through its solvers. The available scripts are as follows:

- JMT2LINE imports a JMT simulation model (.jsimg or .jsimw file) instance.
- PMIF2LINE imports an XML file containing a PMIF 1.0 model.

Both scripts require in input the filename and desired model name, and return a single output, e.g.,

sn = PMIF2LINE([pwd, '\\examples\\data\\PMIF\\pmif_example_closed.xml'], 'Mod1')

where sn is an instance of the Network class.

Network object can be saved in binary .mat files using MATLAB's standard save command. However, it is also possible to export a textual script that will dynamically recreate the same Network object. For example,

```
example_closedModel_1; LINE2SCRIPT(model, 'script.m')
```

creates a new file script.m with code

```
model = Network('model');
%% Block 1: nodes
node{1} = DelayStation(model, 'Delay');
```

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```
node{2} = Queue(model, 'Queuel', SchedStrategy.FCFS);
%% Block 2: classes
jobclass{1} = ClosedClass(model, 'Class1', 10, node{1}, 0);
node{1}.setService(jobclass{1}, Exp.fitMean(1.000000)); % (Delay,Class1)
node{2}.setService(jobclass{1}, Exp.fitMean(1.500000)); % (Queuel,Class1)
%% Block 3: topology
P = model.initRoutingMatrix(); % initialize routing matrix
P{1,1}(1,1) = 7.000000e-01; % (Delay,Class1) -> (Delay,Class1)
P{1,1}(1,2) = 3.00000e-01; % (Delay,Class1) -> (Queuel,Class1)
P{1,1}(2,1) = 1; % (Queuel,Class1) -> (Delay,Class1)
model.link(P);
```

that is equivalent to the model specified in example_closedModel_1.m.

3.4.1 Creating a LINE model using JMT

Using the features presented in the previous section, one can create a model in JMT and automatically derive a corresponding LINE script from it. For instance, the following command performs the import and translation into a script, e.g.,

LINE2SCRIPT(JMT2LINE('myModel.jsimg'),'myModel.m')

transforms and save the given JSIMgraph model into a corresponding LINE model.

LINE also provides two static functions to inspect jsimg and jsimw files before conversion, called SolverJMT.jsimgOpen and SolverJMT.jsimwOpen require as an input parameter only the JMT file name, e.g., myModel.jsimg.

It is also possible to automate the editing and import of JMT models from MATLAB using the jsimgEdit command. This will open an empty JMT model and upon saving this will be automatically reimported into MATLAB.

3.4.2 Supported JMT features

Table 3.6 lists the JSIMgraph/JSIMwiz model features supported by the JMT2LINE transformation. We indicate as "Fully" supported a feature that is supported in the import and such that the resulting model can be solved in LINE using at least SolverJMT. A feature with "Partial" support implies that some core aspects of this feature available in JSIM are not available in LINE.

A few notes are needed to clarify the entries with partial support:

• Fork and Join are supported with their default policies. Advanced policies, such as partial joins or setting a distribution for the forked tasks on each output link, are not supported yet.

JMT Feature	Support	Notes
Distributions	Full	Phase-Type, Burst (MAP), Burst (MMPP2), Deterministic, Dis- abled, Exponential, Erlang, Gamma, Hyperexponential, Coxian, Lo- gistic, Pareto, Uniform, Zero Service Time, Replayer, Weibull
Classes	Full	Open class, Closed class, Class priorities
Metrics	Full	Number of customers, Residence Time, Throughput, Response Time, Throughput per sink, Utilization, Arrival Rate
Nodes	Full	Finite Capacity Region, ClassSwitch, Place, Delay, Logger, Queue, Router, Transition
Routing	Full	Random, Probabilities, Round Robin, Join the Shortest Queue
Mechanisms	Full	Polling, Switchover times
Scheduling	Full	FCFS, HOL, LCFS, LCFS-PR, SIRO (Random), SJF, SEPT, LJF, LEPT, PS, DPS, GPS
Nodes	Partial	Fork, Join, Source, Sink
Distributions	No	Burst (General), Normal
Nodes	No	Scaler, Semaphore
Routing	No	Shortest Response Time, Least Utilization, Fastest Service, Load De- pendent, Class Switch Routing
Metrics	No	Drop rate, Response time per sink, Power
Scheduling	No	LPS, EDD, EDF, TBS, SRPT
Mechanisms	No	Load Dependence, Retrial, Impatience, Soft deadlines, Parallelism, , Heterogeneous servers, Server Compatibilities, Setup times

Table 3.6: Supported JSIM features for automated model import and analysis

• a single Sink and a single Source can be instantiated in a LINE model, whereas there is no such constraint in JMT.

Chapter 4

Analysis methods

4.1 Performance metrics

As discussed earlier, LINE supports a set of steady-state and transient performance metrics. Table 4.1 summarizes the definition of the associated random variables. For each metric, one or more analysis types may be available, which are extensively discussed in the next sections.

Metric	Acronym	Description
Queue-length	QLen	Number of jobs of class r (or chain- c) residing at a node i
Utilization	Util	Utilization of class- r (or chain- c) jobs at node i , scaled in [0,1] for multi-server nodes, equal to QLen at infinite server nodes
Response time	RespT	Time that a class- r (or chain- c) jobs spends for a single visit at node i
Residence time	ResidT	Cumulative time that a class- r (or chain- c) jobs spends across all visits at node i
Arrival rate	ArvR	Arrival rate of class- r (or chain- c) jobs at node i
Throughput	Tput	Throughput of class- r (or chain- c) jobs at node i
System Response time	SysRespT	For a open chain <i>c</i> , this is the time from leaving the source to arriving at the sink for <i>any</i> class in the chain. For a closed chain <i>c</i> , this is the interval of time between two successive visits to the reference station in any two <i>completing classes</i> within the chain.
System Throughput	SysTput	For a open chain c , this is the departure rate towards the sink for <i>any</i> class in the chain. For a closed chain c , this is the rate of arrival of <i>completing classes</i> in the chain at the reference station.

Table 4.1: Performance metrics

4.2 Steady-state analysis

4.2.1 Station average performance

LINE decouples network specification from its solution, allowing to evaluate the same model with multiple solvers. Model analysis is carried out in LINE according to the following general steps:

Step 1: Definition of the model. This proceeds as explained in the previous chapters.

Step 2: Instantiation of the solver(s). A solver is an instance of the Solver class. LINE offers multiple solvers, which can be configured through a set of common and individual solver options. For example,

solver = SolverJMT(model);

returns a handle to a simulation-based solver based on JMT, configured with default options.

Step 3: Solution. Finally, this step solves the network and retrieves the concrete values for the performance indexes of interest. This may be done as follows, e.g.,

```
% QN(i,r): mean queue-length of class r at station i
QN = solver.getAvgQLen()
% UN(i,r): utilization of class r at station i
UN = solver.getAvgUtil()
% RN(i,r): mean response time of class r at station i (per visit)
RN = solver.getAvgRespT()
% TN(i,r): mean throughput of class r at station i
TN = solver.getAvgTput()
% AN(i,r): mean arrival rate of class r at station i
AN = solver.getAvgAvvR()
% WN(i,r): mean residence time of class r at station i (summed on visits)
WN = solver.getAvgResidT()
```

Alternatively, all the above metrics may be obtained in a single method call as

[QN,UN,RN,TN,AN,WN] = solver.getAvg()

In the methods above, LINE assigns station and class indexes (e.g., i, r) in order of creation in order of creation of the corresponding station and class objects. However, large models may be easier to debug by checking results using class and station names, as opposed to indexes. This can be done either by requesting LINE to build a table with the result

```
AvgTable = solver.getAvgTable()
```

which however tends to be a rather slow data structure to use in case of repeated invocations of the solver, or by indexing the matrices returned by getAvg using the model objects. That is, if the first instantiated node is queue with name MyQueue and the second instantiated class is cclass with name MyClass, then the following commands are equivalent

```
QN(1,2)
QN(queue,cclass)
QN(model.getStationIndex('MyQueue'),model.getClassIndex('MyClass'))
```

Similar methods are defined to obtain aggregate performance metrics at chain level at each station, namely getAvgQLenChain for queue-lengths, getAvgUtilChain for utilizations, getAvgRespTChain

4.2. STEADY-STATE ANALYSIS

for response times, getAvgTputChain for throughputs, and the getAvgChain method to obtain all the previous metrics.

4.2.2 Station response time distribution

SolverFluid supports the computation of response time distributions for individual classes through the getCdfRespT function. The function returns the response time distribution for every station and class. For example, the following code plots the cumulative distribution function at steady-state for class 1 jobs when they visit station 2:

```
solver = SolverFluid(model);
FC = solver.getCdfRespT();
plot(FC{2,1}(:,2),FC{2,1}(:,1)); xlabel('t'); ylabel('Pr(RespT<t)');</pre>
```

4.2.3 System average performance

LINE also allows users to analyze models for end-to-end performance indexes such a system throughput or system response time. However, in models with class switching the notion of system-wide metrics can be ambiguous. For example, consider a job that enters the network in one class and departs the network in another class. In this situation one may attribute system response time to either the arriving class or the departing one, or attempt to partition it proportionally to the time spent by the job within each class. In general, the right semantics depends on the aim of the study.

LINE tackles this issue by supporting only the computation of system performance indexes *by chain*, instead than by class. In this way, since a job switching from a class to another remains by definition in the same chain, there is no ambiguity in attributing the system metrics to the chain. The solver functions getAvgSys and getAvgSysTable return system response time and system throughput per chain as observed: (i) upon arrival to the sink, for open classes; (ii) upon arrival to the reference station, for closed classes.

In some cases, it is possible that a chain visits multiple times the reference station before the job completes. This also affects the definition of the system averages, since one may want to avoid counting each visit as a completion of the visit to the system. In such cases, LINE allows users to specify which classes of the chain can complete at the reference station. For example, in the code below we require that a job visits reference station 1 twice, in classes 1 and 2, but completes at the reference station only when arriving in class 2. Therefore, the system response time will be counted between successive passages in class 2.

```
class1 = ClosedClass(model, 'ClosedClass1', 1, queue, 0);
class2 = ClosedClass(model, 'ClosedClass2', 0, queue, 0);
class1.completes = false;
P = cell(2); % 2-classes model
P{1,1} = [0,1; 0,0]; % routing within class 1 (no switching)
```

```
P{1,2} = [0,0; 1,0]; % routing from class 1 into class 2
P{2,1} = [0,0; 1,0]; % routing within class 2 (no switching)
P{2,2} = [0,1; 0,0]; % routing from class 2 into class 2
model.link(P);
```

Note that the completes property of a class always refers to the reference station for the chain.

4.3 Specifying states

In some analyses it is important to specify the state of the network, for example to assign the initial position of the jobs in a transient analysis. We thus discuss the support in LINE for state modeling.

4.3.1 Station states

We begin by explaining how to specify a state s_0 for a station. For example, it is not supported for shortest job first (SchedStrategy.SJF) scheduling, in which state must include the service time samples for the jobs and it is therefore a continuous quantity.

Suppose that the network has R classes and that service distributions are phase-type, i.e., that they inherit from PhaseType. Let K_r be the number of phases for the service distribution in class r at a given station. Then, we define three types of state variables:

- c_j: class of the job waiting in position j ≤ b of the buffer, out of the b currently occupied positions. If b = 0, then the state vector is indicated with a single empty element c₁ = 0.
- k_j : service phase of the job waiting in position $j \leq b$ of the buffer, out of the *b* currently occupied positions.
- n_r : total number of jobs of class r in the station
- b_r : total number of jobs of class r in the station's buffer
- s_{rk} : total number of jobs of class r running in phase k in the server

Here, by phase we mean the number of states of a distribution of class PhaseType. If the distribution is not Markovian, then there is a single phase. With these definitions, the table below illustrates how to specify in LINE a valid state for a station depending on its scheduling strategy. There, S is the number of servers of the queueing station. All state variables are non-negative integers. The SchedStrategy.EXT policy is used for the Source node, which may be seen as a special station with an infinite pool of jobs sitting in the buffer and a dedicated server for each class r = 1, ..., R.

States can be manually specified or enumerated automatically. LINE library functions for handling and generating states are as follows:

	· · · · · · · · · · · · · · · · · · ·	
Sched. strategy	Station state vector	State condition
EXT	$[Inf, s_{11},, s_{1K_1},, s_{R1},, s_{RK_R}]$	$\sum_k s_{rk} = 1, \forall r$
FCFS, HOL, LCFS	$[c_b,, c_1, s_{11},, s_{1K_1},, s_{R1},, s_{RK_R}]$	$\sum_{r} \sum_{k} s_{rk} = S$
LCFSPR	$[c_b, k_b,, c_1, k_1, s_{11},, s_{1K_1},, s_{R1},, s_{RK_R}]$	$\sum_{r} \sum_{k} s_{rk} = S$
SEPT, SIRO	$[b_1, \dots, b_R, s_{11}, \dots, s_{1K_1}, \dots, s_{R1}, \dots, s_{RK_R}]$	$\sum_{r} \sum_{k} s_{rk} = S$
PS, DPS, GPS, INF	$[s_{11},,s_{1K_1},,s_{R1},,s_{RK_R}]$	None

 Table 4.2: State descriptors for Markovian scheduling policies

- State.fromMarginal: enumerates all states that have the same marginal state $[n_1, n_2, ..., n_R]$.
- State.fromMarginalAndRunning: restricts the output of State.fromMarginal to states with given number of running jobs, irrespectively of the service phase in which they currently run.
- State.fromMarginalAndStarted: restricts the output of State.fromMarginal to states with given number of running jobs, all assumed to be in service phase k = 1.
- State.fromMarginalBounds: similar to State.fromMarginal, but produces valid states between given minimum and maximum value of the number of resident jobs.
- State.toMarginal: extracts marginal statistics from a state, such as the total number of jobs in a given class that are running at the station in a certain phase.

Note that if a function call returns an empty state ([]), this should be interpreted as an indication that no valid state exists that meets the required criteria. Often, this is because the state supplied in input is invalid.

Example

We consider the example network in example_closedModel_4. We look at the state of station 3, which is a multi-server FCFS station. There are 4 classes all having exponential service times except class 2 that has Erlang-2 service times. We are interested to states with 2 running jobs in class 1 and 1 in class 2, and with 2 jobs, respectively of classes 3 and 4, waiting in the buffer. We can automatically generate this state space, which we store in the space variable, as:

```
>> example_closedModel_4;
>> space = State.fromMarginalAndRunning(model,node{3},[2,1,1,1],[2,1,0,0])
space =
                2
                             0
                                   0
                                         0
    4
           3
                       1
                2
     4
          3
                      0
                             1
                                   0
                                         0
    З
           4
                2
                      1
                             0
                                   0
                                         0
                 2
     3
           4
                       0
                             1
                                   0
                                         0
```

Here, each row of space corresponds to a valid state. The argument [2, 1, 1, 1] gives the number of jobs in the node for the 4 classes, while [2, 1, 0, 0] gives the number of running jobs in each class. This station has four valid states, differing on whether the class-2 job runs in the first or in the second phase of the Erlang-2 and on the relative position of the jobs of class 3 and 4 in the waiting buffer.

To obtain states where the jobs have just started running, we can instead use

>> sp	ace =	State	.fromM	argina	lAndSta	arted(1	model,node	e{3},[2,	1,1,1],	[2,1,0,	0])
space	=										
	4	3	2	1	0	0	0				
	3	4	2	1	0	0	0				

We see that the above state space restricted the one obtained with State.fromMarginalAndRunning to states where the job in class 1 is always in the first phase.

If we instead remove the specification of the running jobs, we can use State.fromMarginal to generate all possible combinations of states depending on the class and phase of the running jobs. In the example, this returns a space of 20 possible states.

>>	space	= Stat	e.from	nMargir	nal(mod	del,no	de $\{3\}$,	[2,1,1,1],[2,	1,0,0])	
spa	ace =									
	4	3	2	1	0	0	0			
	4	3	2	0	1	0	0			
	4	2	2	0	0	1	0			
	4	1	1	1	0	1	0			
	4	1	1	0	1	1	0			
	3	4	2	1	0	0	0			
	3	4	2	0	1	0	0			
	3	2	2	0	0	0	1			
	3	1	1	1	0	0	1			
	3	1	1	0	1	0	1			
	2	4	2	0	0	1	0			
	2	3	2	0	0	0	1			
	2	1	1	0	0	1	1			
	1	4	1	1	0	1	0			
	1	4	1	0	1	1	0			
	1	3	1	1	0	0	1			
	1	3	1	0	1	0	1			
	1	2	1	0	0	1	1			
	1	1	0	1	0	1	1			
	1	1	0	0	1	1	1			

Assigning a prior to an initial state

It is possible to assign the initial state to a station using the setState function on that station's object. LINE offers the possibility to specify a prior probability on the initial states, so that if multiple states have a non-zero prior, then the solver will need to solve an independent model using each one of those initial states,

4.3. SPECIFYING STATES

and then carry out a weighting of the results according to the prior probabilities. The default is to assign a probability 1.0 to the *first* specified state. The functions setStatePrior and getStatePrior of can be used to check and change the prior probabilities for the initial states specified for a station or stateful node.

4.3.2 Network states

A collection of states that are valid for each station is not necessarily valid for the network as a whole. For example, if the sum of jobs of a closed class exceeds the population of the class, then the network state would be invalid. To identify these situations, LINE requires to specify the initial state of a network using functions supplied by the Network class. These functions are initFromMarginal, initFromMarginalAndRunning, and initFromMarginalAndStarted. They require a matrix n with elements (i, r) specifying the total number of resident class-r jobs at node i and the latter two require a matrix s with elements (i, r) with the number of running (or started) class-r jobs at node i. The user can also manually verify if the supplied network state is going to be valid using State.IsValid.

It is also possible to request LINE to automatically identify a valid initial state, which is done using the initDefault function available in the Network class. This is going to select a state where:

- no jobs in open classes are present in the network;
- jobs in closed classes all start at their reference stations;
- the servers at each reference station are occupied by jobs of in class order, i.e., jobs in the firstly created class are assigned to the server, then spare server are allocated to jobs in the second class, and so forth;
- service or arrival processes are initialized in phase 1 for each job;
- if the scheduling strategy requires it, jobs are ordered in the buffer by class, with the firstly created class at the head and the lastly created class at the tail of the buffer.

The initFromAvgQLen method is a wrapper for initFromMarginal to initialize the system as close as possible to the average steady-state distribution of the network. Since averages are typically not integer-valued, this function rounds the average values to the nearest integer and adjusts the result to ensure feasibility of the initialization.

4.3.3 Initialization of transient classes

Because of class-switching, it is possible that a class r with a non-empty population at time t = 0 becomes empty at some position time t' > t without ever being visited again by any job. LINE allows users to place jobs in transient classes and therefore it will not trigger an error in the presence of this situation. If a user wishes to prohibit the use of a class at a station, it is sufficient to specify that the corresponding service process uses the Disabled distribution. Certain solvers may incur problems in identifying that a class is transient and in setting to zero its steadystate measures. For example, the JMT solver uses an heuristic whereby a class is considered transient if it has fewer samples than jobs initially placed in the corresponding chain the class belongs to. For such classes, JMT will set the values of steady-state performance indexes to zero.

4.3.4 State space generation

As discussed in Example 3, the state space of a model can be obtained by either invoking model.getStateSpace() or solver.getStateSpace() on an instant of the CTMC solver, where the latter returns the state space cached during the solution of the CTMC.

LINE supports two state space generation method, which is configurable using the option options.config.state_s of the CTMC solver. Details may be found in Table 5.2.

4.4 Transient analysis

So far, we have seen how to compute steady-state average performance indexes, which are given by

$$E[n] = \lim_{t \to +\infty} E[n(t)]$$

where n(t) is an arbitrary performance index, e.g., the queue-length of a given class at time t.

We now consider instead the computation of the quantity $E[n(t)|s_0]$, which is the *transient average* of the performance index, conditional on a given initial system state s_0 . Compared to n(t), this quantity averages the system state at time t across all possible evolutions of the system from state s_0 during the t time units, weighted by their probability. In other words, we observe all possible stochastic evolutions of the system from state s_0 for t time units, recording the final values of n(t) in each trajectory, and finally average the recorded values at time t to obtain $E[n(t)|s_0]$.

4.4.1 Computing transient averages

The computation of transient metrics proceeds similarly to the steady-state case. We first obtain the handles for transient averages:

```
model = gallery_cqn(2) % closed single class queueing network with 2 stations
[Qt,Ut,Tt] = model.getTranHandles();
```

After solving the model, we will be able to retrieve *both* steady-state and transient averages as follows

```
[QNt,UNt,TNt] = SolverCTMC(model, 'timespan', [0,1]).getTranAvg(Qt,Ut,Tt);
plot(QNt{1,1}.t, QNt{1,1}.metric)
```

The transient average queue-length at node i for class r is stored within QNt in row i and column r.

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Note that the above code specifies a maximum time t for the output time series. This can be done using the timespan solver option. This applies also to average metrics. In the following example, the first model is solved at steady-state, while the second model reports averages at time t = 1 after initialization

```
>> SolverCTMC(model).getAvgTable
State space size: 21 states.
CTMC analysis (method: default) completed in 0.187991 seconds.
ans =
  3x7 table
    Station JobClass QLen
                                       Util
                                                 RespT
                                                             ResidT
                                                                         Tput

        Delay 1
        Class1
        0.62015
        0.62015

        Queue 1
        Class1
        1.3018
        0.62015

                                                   2
                                                              2
                                                                       0.31008
    Queue 1Class11.30180.620154.1984Queue 2Class13.0780.930239.9267
                                                   4.1984
                                                             4.1984 0.31008
                                                             9.9267 0.31008
>> SolverCTMC(model, 'timespan', [0,1]).getAvgTable
State space size: 21 states.
CTMC analysis completed in 0.118398 sec
ans =
  3x7 table
    Station JobClass
                             QLen
                                        Util
                                                   RespT
                                                            ResidT
                                                                         Tput
               Class1
                            3.0615
                                       3.0615
                                                                        1.5308
    Delay 1
                                                     0
                                                               0
                            1.6775
    Queue 1 Class1
                                     0.84395
                                                   0
                                                               0
                                                                       0.42197
                                     0.23425
                                                                       0.078083
    Oueue 2 Class1
                          0.26098
                                                   0
                                                               0
```

4.4.2 First passage times into stations

When the model is in a transient, the average state seen upon arrival to a station changes over time. That is, in a transient, successive visits by a job may experience different response time distributions. The function getTranCdfRespT, implemented by SolverJMT offers the possibility to obtain this distribution given the initial state specified for the model. As time passes, this distribution will converge to the steady-state one computed by solvers equipped with the function getCdfRespT.

However, in some cases one prefers to replace the notion of response time distribution in transient by the one of *first passage time*, i.e., the distribution of the time to complete the *first visit* to the station under consideration. The function getTranCdfFirstPassT provides this distribution, assuming as initial state the one specified for the model, e.g., using setState or initDefault. This function is available only in SolverFluid and has a similar syntax as getCdfRespT.

4.5 Sample path analysis

With LINE is also possible to obtain a particular sample path from the stochastic process underlying the queueing network. The following functions are available for this purpose:

- sample: returns a data structure including the time-varying state of a given stateful node, labelled with information about the events that changed the node state.
- sampleAggr: returns a data structure similar to the one provided by sample, but where the state is aggregate to count the number of jobs in each class at the node.
- sampleSys: similar to the sample function, but returns the state of every stateful node in the model.
- sampleSysAggr: similar to the sampleAggr function, but returns the aggragted state of every stateful node in the model.

It is worth noting that the JMT solver only supports sampleAggr since the simulator does not offer a simple way to extra detailed data such as phase change information in the service process. This information is instead available with the SSA solver.

For example, the following command extract a sample path consisting of 10 samples for a APH(2)/M/1 queue:

```
>> model=gallery_aphm1; samplePath = ...
   SolverJMT(model).sampleAggr(model.nodes{2},1e1); [samplePath.t, ...
   samplePath.state]
JMT Model: /tmp/jsimg/tpa52644b6_17ce_46ee_9c09_8da7c2d1d3c6.jsimg
ans =
         0
                   0
   0.3255 1.0000
   0.3562
                   0
            1.0000
    1.1478
    1.2220
                   0
    1.8727
              1.0000
              2.0000
    2.6076
    2.6862
              3.0000
             2.0000
    3.4737
    3.7663
              3.0000
    4.2110
              2.0000
```

In the example, samplePath.t refers to the time since initialization at which the node 2 (here the APH(2)/M/1 queueing station) enters the state shown in the second column.

If we repeat the same experiment with the SSA solver and using the sampleSys function, we now have the full state space of the model, including both the source and the queueing station:

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0.5843	Inf	0	1.0000	0	0
1.2043	Inf	1.0000	0	0	1.0000
1.2952	Inf	1.0000	0	0	0
1.3196	Inf	0	1.0000	0	0
1.5724	Inf	1.0000	0	0	1.0000
1.5975	Inf	0	1.0000	0	1.0000
1.6129	Inf	0	1.0000	0	0
1.6226	Inf	1.0000	0	0	1.0000
2.5289	Inf	1.0000	0	0	0

4.6 Sensitivity analysis and numerical optimization

Frequently, performance and reliability analysis requires to change one or more model parameters to see the sensitivity of the results or to optimize some goal function. In order to do this efficiently, we have discussed before the internal representation of the Network objects used within the LINE solvers. By applying changes directly to this internal representation it is possible to considerably speed-up the sequential evaluation of models as discussed next.

4.6.1 Fast parameter update

Successive invocations of getStruct() will return a cached copy of the NetworkStruct representation, unless the user has called model.refreshStruct() or model.reset() in-between the invocations. The refreshStruct function regenerates the internal representation, while reset destroys it, together with all other representations and cached results stored in the Network object. In the case of reset, the internal data structure will be regenerated at the next refreshStruct() or getStruct() call.

The performance cost of updating the representation can be significant, as some of the structure array field require a dedicated algorithm to compute. For example, finding the chains in the model requires an analysis of the weakly connected components of the network routing matrix. For this reason, the Network class provides several functions to selectively refresh only part of the NetworkStruct representation, once the modification has been applied to the objects (e.g., stations, classes, ...) used to define the network. These functions are as follows:

- refreshArrival: this function should be called after updating the inter-arrival distribution at a Source.
- refreshCapacity: this function should be called after changing buffer capacities, as it updates the capacity and classcapacity fields.
- refreshChains: this function should be used after changing the routing topology, as it refreshes the rt, chains, nchains, nchainjobs, and visits fields.

- refreshPriorities: this function updates class priorities in the classprio field.
- refreshScheduling: updates the sched, schedid, and schedparam fields.
- refreshProcesses: updates the mu, phi, phases, rates and scv fields.

For example, suppose we wish to update the service time distribution for class-1 at node 1 to be exponential with unit rate. This can be done efficiently as follows:

```
queue.setService(class1, Exp(1.0));
model.refreshService;
```

4.6.2 Refreshing a network topology with non-probabilistic routing

The resetNetwork function should be used before changing a network topology with non-probabilistic routing. It will destroy by default all class switching nodes. This can be avoided if the function is called as, e.g., model.resetNetwork (false). The default behavior is though shown in the next example

```
>> model = Network('model');
node{1} = ClassSwitch(model,'CSNode',[0,1;0,1]);
node{2} = Queue(model, 'Queuel', SchedStrategy.FCFS);
>> model.getNodes
ans =
    2x1 cell array
        {1x1 ClassSwitch}
        {1x1 Queue}
>> model.resetNetwork
ans =
    1x1 cell array
        {1x1 Queue}
```

As shown, resetNetwork updates the station indexes and the revised list of nodes that compose the topology is obtained as a return parameter. To avoid stations to change index, one may simply create ClassSwitch nodes as last before solving the model. This node list can be employed as usual to reinstantiate new stations or ClassSwitch nodes. The addLink, setRouting, and possibly the setProbRouting functions will also need to be re-applied as described in the previous sections.

4.6.3 Saving a network object before a change

The Network object, and its inner objects that describe the network elements, are always passed by reference. The copy function should be used to clone LINE objects, for example before modifying a parameter for a sensitivity analysis. This function recursively clones all objects in the model, therefore creating an independent copy of the network. For example, consider the following code

```
modelByRef = model; modelByRef.setName('myModel1');
modelByCopy = model.copy; modelByCopy.setName('myModel2');
```

Using the getName function it is then possible to verify that model has now name myModel1, since the first assignment was by reference. Conversely, modelByCopy.setName did not affect the original model since this is a clone of the original network.

Chapter 5

Network solvers

5.1 Overview

Solvers analyze objects of class Network to return average, transient, distributions, or state probability metrics. A solver can implement one or more *methods*, which although featuring a similar overall solution strategy, they can differ significantly from each other in the way this strategy is actually implemented and on whether the final solution is exact or approximate.

A 'method' flag can be passed upon invoking a solver to specify the solution method that should be used. For example, the following invocations are identical:

```
SolverMVA(model, 'exact').getAvgTable()
SolverMVA(model, 'method', 'exact').getAvgTable()
opt = SolverMVA.defaultOptions; opt.method = 'exact'; ...
SolverMVA(model, opt).getAvgTable()
```

In what follows, we describe the general characteristics and supported model features for each solver available in LINE and their methods.

Available solvers

The following Network solvers are available within LINE 2.0.x:

- LINE: This solver uses an algorithm to select the best solution method for the model under consideration, among those offered by the other solvers. Analytical solvers are always preferred to simulationbased solvers. This solver is implemented by the LINE class.
- CTMC: This is a solver that returns the exact values of the performance metrics by explicit generation
 of the continuous-time Markov chain (CTMC) underpinning the model. As the CTMC typically incurs
 state-space explosion, this solver can successfully analyze only small models. The CTMC solver is the
 only method offered within LINE that can return an exact solution on all Markovian models, all other

5.2. SOLUTION METHODS

solvers are either approximate or are simulators. This solver is implemented by the SolverCTMC class.

- FLUID: This solver analyzes the model by means of an approximate fluid model, leveraging a representation of the queueing network as a system of ordinary differential equations (ODEs). The fluid model is approximate, but if the servers are all PS or INF, it can be shown to become exact in the limit where the number of users and the number of servers in each node grow to infinity [37]. This solver is implemented by the SolverFluid class.
- JMT: This is a solver that uses a model-to-model transformation to export the LINE representation into a JMT simulation (JSIM) or analytical (JMVA) models [2]. The JSIM simulation solver can analyze also non-Markovian models, in particular those involving deterministic or Pareto distributions, or empirical traces. This solver is implemented by the SolverJMT class.
- MAM: This is a matrix-analytic method solver, which relies on quasi-birth death (QBD) processes to analyze open queueing systems. This solver is implemented by the SolverMAM class.
- MVA: This is a solver based on approximate and exact mean-value analysis. This solver is typically the fastest and offers very good accuracy in a number of situations, in particular models where stations have a single-server. This solver is implemented by the SolverMVA class.
- NC: This solver uses a combination of methods based on the normalizing constant of state probability to solve a model. The underpinning algorithm are particularly useful to compute marginal and joint state probabilities in queueing network models. This solver is implemented by the SolverNC class.
- SSA: This is a discrete-event simulator based on the CTMC representation of the model. Contrary to the JMT simulator, which has online estimators for all the performance metrics, SSA estimates only the probability distribution of the system states, indirectly deriving the metrics after the simulation is completed. Moreover, the SSA execution can more efficiently parallelized on multi-core machines. Moreover, it is possible to retrieve the evolution over time of each node state, including quantities that are not loggable in JMT, e.g., the active phase of a service or arrival distribution. This solver is implemented by the SolverSSA class.

5.2 Solution methods

We now describe the solution methods available within the Network solvers. Table 5.1 provides a global summary. Some of the listed methods (e.g., mg1) are not associated to a specific solver, as they do not fall in one of the reference formalisms. A solver that runs these methods can be instantiated as follows, e.g.:

```
>> solver = LINE.load('mgl',model);
>> solver.getAvgTable();
```

Note that the LINE.load notation can also be used to instantiate a custom solver pre-configured with the specified method. For example

>> solver = LINE.load('ctmc',model);

runs the CTMC solver with default options. Solver-specific methods can be specified by appending their name to the method option, e.g. this command creates the CTMC solver with gpu method enabled:

>> solver = LINE.load('ctmc.gpu',model);

Solver	Method	Description	Refs.
CTMC	default	Solution based on global balance	[5 , §2.1.2]
CTMC	gpu	Solution based on global balance run on GPU	_
FLUID	default	mean field fluid ODEs	[38,44]
FLUID	matrix	Alias for the default method	[38,44]
FLUID	closing	Fluid with closing method for open classes	[5][p. 507]
JMT	default	Alias for the jsim method	_
JMT	jmva	Alias for the jmva.mva method	_
JMT	jmva.mva	Exact MVA in JMVA	[41]
JMT	jmva.recal	Exact RECAL algorithm in JMVA	[19]
JMT	jmva.comom	Exact CoMoM algorithm in JMVA	[8]
JMT	jmva.amva	Approximate MVA, alias for jmva.bs.	_
JMT	jmva.aql	AQL algorithm in JMVA	[51]
JMT	jmva.bs	Bard-Schweitzer algorithm in JMVA	[<mark>5</mark> , §9.1.1]
JMT	jmva.chow	Chow algorithm in JMVA	[17]
JMT	jmva.dmlin	De Souza-Muntz Linearizer in JMVA	[20]
JMT	jmva.lin	Linearizer algorithm in JMVA	[16]
JMT	jmva.ls	Logistic sampling in JMVA	[10]
JMT	jsim	Exact discrete-event simulation in JSIM	[2]
MAM	default	Matrix-analytic solution of structured QBDs	[31]
MAM	dec.source	Decomposition with arrivals as from the source	_
MAM	dec.poisson	Decomposition based on Poisson arrival flows	_
MVA	default	Approximate MVA, same as qd option	_
MVA	amva	Approximate MVA, same as qd option	_
MVA	aql	Aggregate queue length approximate MVA	[51]
MVA	bs	Bard-Schweitzer approximate MVA	[<mark>5</mark> , §9.1.1]

Table 5.1: Solution methods for Network solvers.

Continued on next page

5.2. SOLUTION METHODS

Table 5.1 – Solution methods for Network solvers.	Continued from nrevious nage	
	continued from previous page	

Solver	Method	Description	Refs.
MVA	fli	Wang-Sevcik fraction line approximate MVA	[48]
MVA	lin	Linearizer approximate MVA	[16]
MVA	qd	Queue-dependent approximate MVA	[14]
MVA	qdaql	Queue-dependent Aggregate queue length	_
		(AQL) approximate MVA	
MVA	qdlin	Queue-dependent Linearizer approximate MVA	_
MVA	qli	Wang-Sevcik queue line approximate MVA	[48]
MVA	exact	Exact solution, method depends on model	—
MVA	mva	Alias for the mva.amva method	[41], [7]
MVA	aba.upper	Asymptotic bound analysis (upper bounds)	[5, §9.4]
MVA	aba.lower	Asymptotic bound analysis (lower bounds)	[5 , §9.4]
MVA	bjb.upper	Balanced job bounds (upper bounds)	[13, Table 3]
MVA	bjb.lower	Balanced job bounds (lower bounds)	[13, Table 3]
MVA	gb.upper	Geometric square-root bounds (upper bounds)	[13]
MVA	gb.lower	Geometric square-root bounds (lower bounds)	[13]
MVA	pb.upper	Proportional bounds (upper bounds)	[13, Table3]
MVA	pb.lower	Proportional bounds (lower bounds)	[13, Table3]
MVA	sb.upper	Simple bounds (upper bounds, Thm. 3.2, $n = 3$)	[28, Table3]
MVA	sb.lower	Simple bounds (lower bounds, Eq. 1.6)	[28, Table3]
MVA	gig1.allen	Allen-Cunneen formula - GI/G/1	[5, §6.3.4]
MVA	gig1.heyman	Heyman formula - GI/G/1	—
MVA	gig1.kingman	Kingman upper bound- GI/G/1	[5 , §6.3.6]
MVA	gig1.klb	Kramer-Langenbach-Belz formula - GI/G/1	[5 , §6.3.4]
MVA	gig1.kobayashi	Kobayashi diffusion approximation - GI/G/1	[5 , §10.1.1]
MVA	gig1.marchal	Marchal formula - GI/G/1	[5 , §10.1.3]
MVA	gigk	Kingman approximation - GI/G/k	
MVA	mg1	Pollaczek–Khinchine formula - M/G/1	[5 , §3.3.1]
MVA	mm1	Exact formula - M/M/1	[5 , §6.2.1]
MVA	mmk	Exact formula - M/M/k (Erlang-C)	
NC	default	Alias for the adaptive method	_
NC	adaptive	Automated choice of deterministic method	—
NC	exact	Automated choice of exact solution method.	—
NC	brute	Brute force summation over all the state space	—
NC	са	Multiclass convolution algorithm (exact)	—
NC	comom	Class-oriented method of moments (exact)	[8]
NC	cub	Grundmann-Moeller cubature rules	[10]
NC	mva	Product of throughputs on MVA lattice (exact)	[40, Eq. (47)]

Continued on next page

Solver	Method	Description	Refs.
NC	imci	Improved Monte carlo integration sampler	[49]
NC	kt	Knessl-Tier asymptotic expansion	[32]
NC	le	Logistic asymptotic expansion	[10]
NC	ls	Logistic sampling	[10]
NC	mom	Method of moments (exact)	[<mark>9</mark>]
NC	mmint2	McKenna-Mitra integral (2-station models only)	[36]
NC	nr.logit	Norlund-Rice integral with logit transformation	[12]
NC	nr.probit	Norlund-Rice integral with probit transformation	[12]
NC	pana	Panacea asymptotic expansion	[36], [42]
NC	propfair	Product of proportionally fair throughputs	[45]
NC	rd	Reduction heuristic	[12]
NC	rgf	Recursive generating function	[29]
NC	sampling	Automated choice of sampling method	—
SSA	default	Alias for the serial method	
SSA	serial	CTMC stochastic simulation on a single core	[27]
SSA	serial.hash	serial with state hashing (slower, less mem-	_
		ory)	
SSA	para	Parallel simulations (independent replicas)	_
SSA	para.hash	para with state hashing (slower, less memory)	_

Table 5.1 – Solution methods for Network solvers. Continued from previous page

5.2.1 LINE

The LINE class, also callable with the alias SolverAuto, provides interfaces to the core solution functions (e.g., getAvg, ...) that dynamically bind to one of the other solvers implemented in LINE (CTMC, NC, ...). It is often difficult to identify the best solver without some performance results on the model, for example to determine if it operates in light, moderate, or heavy-load regime.

Therefore, heuristics are used to identify a solver based on structural properties of the model, such as based on the scheduling strategies used at the stations as well as the number of jobs, chains, and classes. Such heuristics, though, are independent of the core function called, thus it is possible that the optimal solver does not support the specific function called (e.g., getTranAvg). In such cases the LINE solver determines what other solvers would be feasible and prioritizes them in execution time order, with the fastest one on average having the higher priority. Eventually, the solver will be always able to identify a solution strategy, through at least simulation-based solvers such as JMT or SSA.

5.2. SOLUTION METHODS

5.2.2 CTMC

The SolverCTMC class solves the model by first generating the infinitesimal generator of the Network and then calling an appropriate solver. Steady-state analysis is carried out by solving the global balance equations defined by the infinitesimal generator. If the keep option is set to true, the solver will save the infinitesimal generator in a temporary file and its location will be shown to the user.

Transient analysis is carried out by numerically solving Kolmogorov's forward equations using MAT-LAB's ODE solvers. The range of integration is controlled by the timespan option. The ODE solver choice is the same as for SolverFluid.

The CTMC solver heuristically limits the solution to models with no more than 6000 states. The force option needs to be set to true to bypass this control. In models with infinite states, such as networks with open classes, the cutoff option should be used to reduce the CTMC to a finite process. If specified as a scalar value, cutoff is the maximum number of jobs that a class can place at an arbitrary station. More generally, a matrix assignment of cutoff indicates to LINE that cutoff has in row i and column r the maximum number of jobs of class r that can be placed at station i.

Details on the additional configuration options of the CTMC solver is given in the next table.

Option	Value	Description
options.config.hide_immediate	boolean	If true, immediate transitions are hidden from the CTMC.
options.config.state_space_gen	reachable	Direct state space enumeration from initial state.
options.config.state_space_gen	full	Direct state space enumeration from all possible initial states.

Table 5.2: SolverCTMC configuration options

5.2.3 FLUID

This solver is based on the system of fluid ordinary differential equations for INF-PS queueing networks presented in [38]. The latter is based on Kurtz's mean-field approximation theory. The fluid ODEs are normally solved with the 'NonNegative' ODE solver option enabled. Four types of ODE solvers are used: *fast* or *accurate*, the former only if options.iter_tol> 10^{-3} , and *stiff* or *non-stiff*, depending on the value of options.stiff. The default choice of solver is stored in the following static functions:

- Solver.accurateStiffOdeSolver, set to MATLAB's ode15s.
- Solver.accurateOdeSolver, set to ode45.
- Solver.fastStiffOdeSolver, set to ode23s.
- Solver.fastOdeSolver, set to ode23.

ODE variables corresponding to an infinite number of jobs, as in the job pool of a source station, or to jobs in a disabled class are not included in the solution vector. These rules apply also to the options.init_sol vector.

The solution of models with FCFS stations maps these stations into corresponding PS stations where the service rates across classes are set identical to each other with a service distribution given by a mixture of the service processes of the service classes. The mixture weights are determined iteratively by solving a sequence of PS models until convergence. Upon initializing FCFS queues, jobs in the buffer are all initialized in the first phase of the service.

5.2.4 ЈМТ

The class is a wrapper for the JMT and consists of a model-to-model transformation from the Network data structure into the JMT's input XML formats (either .jsimg or .jmva) and a corresponding parser for JMT's results. Upon first invocation, the JMT JAR archive will be searched in the MATLAB path and if unavailable automatically downloaded.

This solver offers two main methods. The default method is the JSIM solver ('jsim' method), which runs JMT's discrete-event simulator. The alternative method is the JMVA analytical solver ('jmva' method), which is applicable only to queueing network models that admit a product-form solution. This can be verified calling model.hasProductFormSolution prior to running the JMVA solver.

In the transformation to JSIM, artificial nodes will be automatically added to the routing table to represent class-switching nodes used in the simulator to specify the switching rules. One such class-switching node is defined for every ordered pair of stations (i, j) such that jobs change class in transit from i to j.

5.2.5 MAM

This is a basic solver for some Markovian open queueing systems that can be analyzed using matrix analytic methods. The core solver is based on the BU tools library for matrix-analytic methods [31]. The solution of open queueuing networks is based on traffic decomposition methods that compute the arrival process at each queue resulting from the superposition of multiple source streams.

5.2.6 MVA

The solver offers approximate mean value analysis (AMVA) (options.method='jsim'), but also exact MVA algorithms (options.method='exact'). The default AMVA solver is based on Linearizer [16], unless there are two or less jobs in total within closed classes, in which case the solver runs the Bard-Schweitzer algorithm [45]. Extended queueing models are handled as follows:

• Non-exponential service times in FCFS nodes are handled only in the single-server case via the method selected in the options.config.highvar setting. By default high variance is ignored, as the FCFS solver tends to produce good result in closed models also without specialized corrections. It is alternatively possible to handle high variance either using the Diffusion-M/G/k interpolation from [11], casted with weights $a_i = b_i = 10^{-8}$, or using the high-variance MVA (HV-MVA) corrections proposed in [6, 39]. The multi-server extension is ongoing; we point to the NC solver for a version already available.

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- Multi-servers are dealt with using the methods listed in Table 5.3 for the options.config.multiserver option. These are coupled with a modification of the Rolia-Sevcik correction [43], where in light-load the Rolia-Sevcik correction is treated as if there was a single server.
- Non-preemptive are dealt with using the methods listed in Table 5.3 for the configuration option options.config.np_priority. The solver feature in particular AMVA-CL and the shadow server methods [22].
- DPS queues are analyzed with a standard method similar to the biased processor sharing approximation reported in [34, §11.4]. Here, an arriving job of class r sees a queue-length in class $s \neq r$ scaled by the correction factor w_s/w_r , where w_s is the weight of class s.
- Limited load-dependence (intended here as other than multi-server) and class-dependence are handled through the correction factors proposed in [14]. If a station is both limited load-dependent and multi-server, then if the softmin method is chosen the solver will suitably combine the softmin term and the limited load-dependent correcting factors. Moreover, iterative queue-length corrections such as those applied by the AQL and Linearizer methods are also applied to these terms.
- Fork-join networks are assumed to feature a direct acyclic graph (DAG) in-between forks and joins. They are analyzed by iteratively transforming the sibling tasks into jobs belonging to independent classes, using the algorithm specified in options.config.fork_join. If a fork has fan out f (i.e., the fork out-degree), in the implementation of the Heidelberger-Trivedi [30] method, one artificial open class is created for each of f 1 sibling task, while also retaining a task in the original class. The residence times along a branch are then treated as exponential random variables and their maximum, corresponding to the response time of the fork-join section, is computed using specialized results for this distribution. LINE supports this method, but uses as a default a custom variant whereby in which the original and artificial classes can take with probability 1/f any of the outgoing branches. While the latter can result in states that do not exist in the original model, since two sibling tasks may take the same branch, it is correct in expectation and it does not treat differently the artificial classes than the original class, which can be beneficial when the original class is *closed* and thus differs significantly from an *open* artificial class.

Solver-specific configuration options are reported in Table 5.3.

5.2.7 NC

The SolverNC class implements a family of solution algorithms based on the normalizing constant of state probability of product-form queueing networks. Contrary to the other solvers, this method typically maps the problem to certain multidimensional integrals, allowing the use of numerical methods such as MonteCarlo sampling and asymptotic expansions in their approximation.

Option	Value	Description
options.config.multiserver	default	Equals softmin at PS queues and seidmann at FCFS queues.
options.config.multiserver	seidmann	Seidmann's decomposition [46].
options.config.multiserver	softmin	QD-AMVA's softmin approximation [14].
options.config.np_priority	default	Non-preemptive priority handling. Equals cl.
options.config.np_priority	cl	Chandy-Lakshmi [22].
options.config.np_priority	shadow	Sevcik's shadow server [47].
options.config.highvar	default	Ignored - no correction applied.
options.config.highvar	interp	Diffusion-M/G/ k interpolation from [11].
options.config.highvar	hvmva	High-variance MVA as in [6], extended to multiclass as [23, Eq. 3.21].
options.config.fork_join	default	Equals mmt.
options.config.fork_join	mmt	LINE custom fork-join transformation [21]
options.config.fork_join	ht	Heidelberger-Trivedi [30]

Table 5.3: SolverMVA configuration options

5.2.8 SSA

The SolverSSA class is a basic stochastic simulator for continuous-time Markov chains. It reuses some of the methods that underpin SolverCTMC to generate the network state space and subsequently simulates the state dynamics by probabilistically choosing one among the possible events that can incur in the system, according to the state spaces of each of node in the network. For efficiency reasons, states are tracked at the level of individual stations, and hashed. The state space is not generated upfront, but rather stored during the simulation, starting from the initial state. If the initialization of a station generates multiple possible initial states, SSA initializes the model using the first state found. The list of initial states for each station can be obtained using the getInitState functions of the Network class.

The SSA solver offers four methods: 'serial' (default), 'serial.hash', 'para', and 'para.hash'. The serial methods run on a single core, while the parallel methods run on multicore via MATLAB's spmd command. The 'hash' sub-option requires the solver to maintain in memory a hashed list of the node states, as opposed to the joint state vector for the system. As a result, the memory occupancy is lower, but the simulation tends to become slower on models with nodes that have large state spaces, due to the extra cost for hashing.

5.3 Supported language features and options

5.3.1 Solver features

Once a model is specified, it is possible to use the getUsedLangFeatures function to obtain a list of the features of a model. For example, the following conditional statement checks if the model contains a FCFS node

```
if (model.getUsedLangFeatures.list.SchedStrategy_FCFS)
```

Every LINE solver implements the support to check if it supports all language features used in a certain model

```
>> SolverJMT.supports(model)
ans =
    logical
    1
```

5.3.2 Class functions

The table below lists the steady-state and transient analysis functions implemented by the Network solvers. Since the features of the LINE solver are the union of the features of the other solvers, in what follows it will be omitted from the description.

		Network Solver						
Function	Regime	CTMC	FLUID	JMT	MAM	MVA	NC	SSA
getAvg	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
getAvgTable	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgChainTable	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgNode	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgNodeTable	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgSys	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgSysTable	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgArvR	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
getAvgArvRChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgQLen	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgQLenChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgRespT	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgRespTChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgSysRespT	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgTput	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			\checkmark
getAvgTputChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getAvgSysTput	Steady-state	\checkmark	\checkmark		\checkmark			\checkmark
getAvgUtil	Steady-state	\checkmark	\checkmark		\checkmark			\checkmark
getAvgUtilChain	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
getTranAvg	Transient	\checkmark	\checkmark	\checkmark				

Table 5.4: Solver support for average performance metrics

		Network Solver						
Function	Regime	CTMC	FLUID	JMT	MAM	MVA	NC	SSA
getCdfRespT	Steady-state	\checkmark	\checkmark	\checkmark	\checkmark			
getProb	Steady-state	\checkmark						
getProbAggr	Steady-state	\checkmark		\checkmark			\checkmark	
getProbSys	Steady-state	\checkmark						\checkmark
getProbSysAggr	Steady-state	\checkmark		\checkmark			\checkmark	
getProbNormConstAggr	Steady-state			\checkmark				
getTranCdfPassT	Transient		\checkmark					
getTranCdfRespT	Transient			\checkmark				
getTranProb	Transient	\checkmark						
getTranProbAggr	Transient	\checkmark						
getTranProbSys	Transient	\checkmark						
getTranProbSysAggr	Transient	\checkmark						
sample	Transient							\checkmark
sampleAggr	Transient							\checkmark
sampleSys	Transient							\checkmark
sampleSysAggr	Transient			\checkmark				\checkmark

 Table 5.5: Solver support for advanced metrics

The functions listed above with the Table suffix (e.g., getAvgTable) provide results in tabular format corresponding to the corresponding core function (e.g., getAvg). The features of the core functions are as follows:

- getAvg: returns the mean queue-length, utilization, mean response time (for one visit), and throughput for each station and class.
- getAvgChain: returns the mean queue-length, utilization, mean response time (for one visit), and throughput for every station and chain.
- getAvgSys: returns the system response time and system throughput, as seen as the reference node, by chain.
- getCdfRespT: returns the distribution of response times (for one visit) for the stations at steadystate.
- getAvgNode: behaves similarly to getAvg, but returns performance metrics for each node and class. For example, throughputs at the sinks can be obtained with this method.
- getProb: returns state probabilities at equilibrium at a given station.

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- getProbAggr: returns marginal state probabilities for jobs of different classes at a given station.
- getProbSys: returns joint probabilities for a given system state.
- getProbSysAggr: returns joint probabilities for jobs of different classes at all stations.
- getProbNormConstAggr: returns the normalizing constant of the state probabilities for the model.
- getTranAvg: returns transient mean queue length, utilization and throughput for every station and chain from a given initial state.
- getTranCdfPassT: returns the distribution of first passage times in transient regime.
- getTranCdfRespT: returns the distribution of response times in transient regime.
- sample: returns the transient marginal state for a station from a given initial state.
- sampleAggr: returns the transient marginal state for jobs of different classes at a given station from a given initial state.
- sampleSys: returns the transient marginal system state for a station from a given initial state.
- sampleSysAggr: returns the transient marginal system state for jobs of different classes at a given station from a given initial state.

5.3.3 Node types

The table below shows the node types supported by the different solvers. It should be noted that the FLUID solver is capable of handling Sink and Source nodes, but due to low accuracy when run on open models this feature is disabled in the current release.

		Network Solver								
Strategy	CTMC	FLUID	JMT	MAM	MVA	NC	SSA			
Cache	\checkmark				\checkmark	\checkmark	\checkmark			
ClassSwitch	\checkmark		\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Delay	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Fork			\checkmark		\checkmark					
Join			\checkmark		\checkmark					
Queue	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Sink			\checkmark	\checkmark		\checkmark	\checkmark			
Source	\checkmark		\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			

Table 5.6: Solver support for Network nodes

5.3.4 Scheduling strategies

The table below shows the supported scheduling strategies within LINE queueing stations. Each strategy belongs to a policy class:

- preemptive resume (SchedStrategyType.PR)
- non-preemptive (SchedStrategyType.NP)
- non-preemptive priority (SchedStrategyType.NPPrio).

The table primarily refeers to invocation of the getAvg methods. Specialized methods, such as transient or response time distribution analysis, may be available only for a subset of the scheduling strategies supported by a solver.

			Network Solver							
Strategy	Class	CTMC	FLUID	JMT	MAM	MVA	NC	SSA		
FCFS	NP	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	>		
INF	NP	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	<		
SIRO	NP	\checkmark		\checkmark		\checkmark	\checkmark	\checkmark		
SEPT	NP	\checkmark		\checkmark				>		
SJF	NP			\checkmark						
HOL	NPPrio	\checkmark		\checkmark		\checkmark		>		
PS	PR	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark		
DPS	PR	\checkmark	\checkmark	\checkmark		\checkmark		\checkmark		
GPS	PR	\checkmark		\checkmark				\checkmark		

Table 5.7: Solver support for scheduling strategies

5.3.5 Statistical distributions

The table below summarizes the current level of support for arrival and service distributions within each solver. Replayer represents an empirical trace read from a file, which will be either replayed as-is by the JMT solver, or fitted automatically to a Cox by the other solvers. Note that JMT requires that the last row of the trace must be a number, *not* an empty row.

5.3.6 Solver options

Solver options are encoded in LINE in a structure array that is internally passed to the solution algorithms. The global defaults for the solvers can be manually adjusted by editing the lineDefaults.m file in the root folder.

		Network Solver								
Distribution	CTMC	FLUID	JMT	MAM	MVA	NC	SSA			
APH	\checkmark		\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Coxian	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Exp	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Erlang	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
HyperExp	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Disabled	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark			
Det			\checkmark							
Gamma			\checkmark							
Lognormal			\checkmark							
Pareto			\checkmark							
Replayer			\checkmark							
Uniform			\checkmark							
Weibull			\checkmark							

Table 5.8: Solver support for statistical distributions

This can be specified as an argument to the constructor of the solver. For example, the following two constructor invocations are identical

```
s = SolverJMT(model)
opt = SolverJMT.defaultOptions; s = SolverJMT(model, opt)
```

Modifiers to the default options can either be specified directly in the options data structure, or alternatively be specified as argument pairs to the constructor, i.e., the following two invocations are equivalent

```
s = SolverJMT(model, 'samples', 1e6)
opt = SolverJMT.defaultOptions; opt.samples=1e6; s = SolverJMT(model, opt)
```

Available solver options are as follows:

- cache (logical) if set to true the solver after the first invocation will return the same result upon subsequent calls, without solving again the model. This option is true by default. Caching can be bypassed using the refresh methods (see Section 4.6).
- config (struct) this is data structure to pass solver-specific configuration options to customize the execution of particular methods.
- cutoff (integer ≥ 1) requires to ignore states where stations have more than the specified number of jobs. This is a mandatory option to analyze open classes using the CTMC solver.

- force (logical) requires the solver to proceed with analyzing the model. This bypasses checks and therefore can result in the solver either failing or requiring an excessive amount of resources from the system.
- iter_max (integer ≥ 1) controls the maximum number of iterations that a solver can use, where applicable. If iter_max= n, this option forces the FLUID solver to compute the ODEs over the timespan $t \in [0, 10n/\mu^{\min}]$, where μ^{\min} is the slowest service rate in the model. For the MVA solver this option instead regulates the number of successive substitutions allowed in the fixed-point iteration.
- iter_tol (double) controls the numerical tolerance used to convergence of iterative methods. In the FLUID solver this option regulates both the absolute and relative tolerance of the ODE solver.
- init_sol (solver dependent) re-initializes iterative solvers with the given configuration of the solution variables. In the case of MVA, this is a matrix where element (i, j) is the mean queue-length at station i in class j. In the case of FLUID, this is a model-dependent vector with the values of all the variables used within the ODE system that underpins the fluid approximation.
- keep (logical) determines if the model-to-model transformations store on file their intermediate outputs. In particular, if verbose≥ 1 then the location of the .jsimg models sent to JMT will be printed on screen.
- lang (string) determines the language to run the chosen method, either 'matlab' (default) or 'java'. The Java codebase does not support all available methods in MATLAB, but it is faster.
- method (string) configures the internal algorithm used to solve the model.
- samples (integer \geq 1) controls the number of samples collected *for each* performance index by simulation-based solvers. JMT requires a minimum number of samples of $5 \cdot 10^3$ samples.
- seed (integer \geq 1) controls the seed used by the pseudo-random number generators. For example, simulation-based solvers will give identical results across invocations only if called with the same seed.
- stiff (logical) requires the solver to use a stiff ODE solver.
- timestamp (real interval) requires the transient solver to produce a solution in the specified temporal range. If the value is set to [Inf, Inf] the solver will only return a steady-state solution. In the case of the FLUID solver and in simulation, [Inf, Inf] has the same computational cost of [0, Inf] therefore the latter is used as default.
- tol default numerical tolerance for all uses other than the ones where iter_tol is used.
- verbose controls the verbosity level of the solver. Supported levels are 0 for silent, 1 for standard verbosity, 2 for debugging.

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				<u> </u>		· ·	
				Solver default			
Option	MVA	CTMC	FLUID	JMT	MAM	NC	SSA
cache	true	true	true	true	true	true	true
config							
cutoff		(no default)					
force	false	false	false	false	false	false	false
keep				false			
init_sol	[]		[]				
iter_max	10^{3}		10				
iter_tol	10^{-6}		10^{-4}		10^{-4}		
method	'default'	'default'	'default'	'default'	'default'	'default'	'default'
lang	'matlab'	'matlab'	'matlab'	'matlab'	'matlab'	'matlab'	'matlab'
samples				10^{4}			10^{4}
seed	rand	rand	rand	rand	rand	rand	rand
stiff			true				
timespan		[Inf,Inf]	[0,Inf]	[0,Inf]		[Inf,Inf]	[0,Inf]
tol		10^{-4}	10^{-4}				
verbose	1	1	1	1	1	1	1

Table 5.9: Default values of the LINE solver options and their default assignments

5.4 Solver maintenance

The following best practices can be helpful in maintaining the LINE installation:

- To install a new release of JMT, it is necessary to delete (or overwrite) the JMT.jar file under the 'SolverJMT' folder. This forces LINE to download the latest version of the JMT executable.
- To remove temporary by-products of the JMT solver it is recommended to periodically run the jmtCleanTempDir script. This is more important when using the 'keep' option, which stores on disk the temporary .jsimg and .jsimw models sent to JMT.

Chapter 6

Layered network models

In this chapter, we present the definition of the LayeredNetwork class, which encodes the support in LINE for a class of generalized layered stochastic networks. In their basic form, these models are called layered queueing networks (LQNs) and differ from regular queueing networks as servers, in order to process jobs, can issue synchronous and asynchronous calls among each others. We point to [24] and to the LQNS user manual for an introduction [25]. Contrary to the original LQNs, layered networks in LINE can also include non-queueing servers, such as caches, hence they may be conceptualized as more general layered stochastic networks.

The topology of call dependencies in a layered network makes it possible to partition the model into a set of layers, each consisting of a subset of the servers. Each of these layers is then solved in isolation, updating with an iterative procedure its parameters and performance metrics until the layers solutions jointly converge to a consistent solution.

6.1 **Basics about layered networks**

Layered network models describe a collection of resources called *tasks*, each representing for example a software server, that run on resources called *host processors*. Classes of service exposed by a task are called *entries*. Each entry is an endpoint at which a task can be invoked; for example, if a task represents a web server then its web pages may be described as different entries.

A special task, called the *reference task* is used to represent a group of system users. In this case, the host processor for a reference task can either be real, as in the case of users that are themselves software systems, or fictitious, as in the case of human users.

Each entry can be specified by a workflow of operations called *activities*, typically organized as a directed acyclic graph. The time demand that each activity places at the underpinning host processor is called its *host demand* and it is a random variable with a user-specified distribution.

Activity graphs may include *calls* to entries exposed by other tasks. This is an abstraction of the calls that distributed system components have among themselves. Calls can either be *synchronous*, *asynchronous*, or

6.2. LAYEREDNETWORK OBJECT DEFINITION

forwarding. At present, LINE supports only the first two kinds of activities. Synchronous calls are requests that block the sender until a reply is received, while asynchronous calls are non-blocking and the sender execution can continue after issuing the call. Calls can either be repeated either *deterministic* or *stochastic*, meaning in the latter case that the number of calls issued is a random variable, e.g. geometrically distributed.

Contrary to ordinary layered queueing networks, a layered network in LINE can also feature *cache tasks*, *item entries*, and *cache-access* precedence relations.

- Cache tasks have the basic properties of tasks, but add three specific properties for caching: the total number of items, the cache capacity and the cache replacement policy. Cached items can be either contents or services. Cache capacity indicates the storage constraints of the cache.
- An item-entry provides instead access to a group of entries of a cache, Item-entries have the basic properties of entries, but add the property of the popularity of the items they give access to.
- A precedence relationship called *cache-access* is defined for the cache hit and miss activities under each item-entry. That is, it is possible to proceed to a different activity depending on whether the cache access produced a cache hit or cache miss. For example, a cache miss can produce a call to a remote entry to retrieve the missing content.

Note that the above extensions are not queueing-based and this explains why these models are referred to in LINE as layered networks and not as layered queueing networks. Similar to the latter, the analysis of a layered networks uses a decomposition of the model into a set of submodels, each being a Network object, which are then iterative analyzed using different solution methods.

6.2 LayeredNetwork object definition

6.2.1 Creating a layered network topology

A layered queueing network consists of four types of elements: processors, tasks, entries and activities. An entry is a class of service specified through a finite sequence of activities, and hosted by a task running on a (physical) processor. A task is typically a software queue that models access to the capacity of the underpinning processor. Activities model either demands required at the underpinning processor, or calls to entries exposed by some remote tasks.

In the LayeredNetwork class, the terms host and processor are entirely interchangeable.

To create our first layered network, we instantiate a new model as

```
model = LayeredNetwork('myLayeredModel');
```

We now proceed to instantiate the static topology of processors, tasks and entries:

P1 = Processor(model, 'P1', 1, SchedStrategy.PS); P2 = Processor(model, 'P2', 1, SchedStrategy.PS); T1 = Task(model, 'T1', 5, SchedStrategy.REF).on(P1);

```
T2 = Task(model, 'T2', Inf, SchedStrategy.INF).on(P2);
E1 = Entry(model, 'E1').on(T1);
E2 = Entry(model, 'E2').on(T2);
```

An equivalent way to specify the above example is to use the Host class instead than the Processor class, with identical parameters.

In the above code, the on method specifies the associations between the elements, e.g., task T1 runs on processor P1, and accepts calls to entry E1. Furthermore, the multiplicity of T1 is 5, meaning that up to 5 calls can be simultaneously served by this element (i.e., 5 is the multiplicity of servers in the underpinning queueing system for T1).

Both processors and tasks can be associated to the standard LINE scheduling strategies. For instance, T2 will process incoming requests in parallel according as an infinite server node, since we selected the SchedStrategy.INF scheduling policy. An exception is that SchedStrategy.REF should be used to denote the reference task (e.g. a node representing the clients of the models), which has a similar meaning to the reference node in the Network object.

6.2.2 Describing host demands of entries

The demands placed by an entry on the underpinning host (also called in layered queueing networks the *host demand*) is described in terms of execution of one or more activities. Although in tools such as LQNS activities can be associated to either entries or tasks, LINE supports only the more general of the two options, i.e., the definition of activities at the level of tasks. In this case:

- Every task defines a collection of activities.
- Every entry needs to specify an initial activity where the execution of the entry starts (the activity is said to be "bound to the entry") and a replying activity, which upon completion terminates the execution of the entry.

For example, in our running example, we may now associate an activity to each entry as follows:

```
A1 = Activity(model, 'A1', Exp(1.0)).on(T1).boundTo(E1).synchCall(E2,3.5);
A2 = Activity(model, 'A2', Exp(2.0)).on(T2).boundTo(E2).repliesTo(E2);
```

Here, A1 is a task activity for T1, acts as initial activity for E1, consumes an exponential distributed time on the processor underpinning T1, and requires on average 3.5 synchronous calls to E2 to complete. Each call to entry E2 is served by the activity A2, with a demand on the processor hosting T2 given by an exponential distribution with rate $\lambda = 2.0$.

Activity graphs

Often, it is useful to structure the sequence of activities carried out by an entry in a graph. Activity graphs can be characterized by precedence relationships of the following kinds:

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- *sequence*: two activities are executed sequentially, one after each other. This is implemented through the ActivityPrecedence.Serial construct.
- loop: an activity is repeated a number of times. This is implemented in ActivityPrecedence.Loop.
- *and-fork*: a serial execution is forked into concurrent activities. This can be materialized using the ActivityPrecedence.AndFork construct.
- *or-fork*: the server chooses probabilistically which activity to execute next among a set of alternatives. This is implemented in ActivityPrecedence.OrFork.
- *and-join*: concurrent activities are joined into a single serial execution. This is implemented in ActivityPrecedence.AndJoin.
- *or-join*: merge point for alternative activities that may execute in parallel after a *or-fork*. This is implemented in ActivityPrecedence.OrFork.
- *cache-access*: split point for cache hit/cache miss results in an activity graph. This is implemented in ActivityPrecedence.CacheAccess. For usage examples, see example_cacheModel_3 and example_cacheModel_4 in the examples/ folder.

A composite example showing fork/join precedences and loops is given in example_layeredModel_7 in the examples / folder.

For instance, we may replace in the running example the specification of the activities underpinning a call to E2 as

```
A20 = Activity(model, 'A20', Exp(1.0)).on(T2).boundTo(E2);
A21 = Activity(model, 'A21', Erlang.fitMeanAndOrder(1.0,2)).on(T2);
A22 = Activity(model, 'A22', Exp(1.0)).on(T2).repliesTo(E2);
T2.addPrecedence(ActivityPrecedence.Serial(A20, A21, A22));
```

such that a call to E2 serially executes A20, A21, and A22 prior to replying. Here, A21 is chosen to be an Erlang distribution with given mean (1.0) and number of phases (2).

6.2.3 Debugging and visualization

The structure of a LayeredNetwork object can be graphically visualized as follows

```
plot(model)
```

An example of the result is shown in the next figure. The figure shows two processors (P1 and P2), two tasks (T1 and T2), and three entries (E1, E2, and E3) with their associated activities. Both dependencies and calls are both shown as directed arcs, with the edge weight on call arcs corresponding to the average number of calls to the target entry. For example, A1 calls E3 on average 2.0 times. In this figure, by clicking

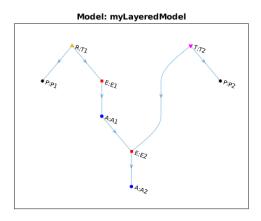


Figure 6.1: LayeredNetwork.plot method

with the mouse on a node MATLAB will display, using a data tip, some relevant properties of the node such as scheduling or multiplicity.

When invoked as

plot(model,true)

the plot is also accompanied by a task graph that illustrates the client-server dependencies between the layers.

Lastly, the jsimgView and jsimwView methods can be used to visualize in JMT each layer. This can be done by first calling the getLayers method to obtain a cell array consisting of the Network objects, each one corresponding to a layer, and then invoking the jsimgView and jsimwView methods on the desired layer. This is discussed in more details in the next section.

6.3 Internals

6.3.1 Representation of the model structure

It is possible to access the internal representation of a LayeredNetwork model in a similar way as for Network objects, i.e.:

```
lqn = model.getStruct();
```

The return lqn structure, of class LayeredNetworkStruct, contains all the information about the specified model. It relies on relative and absolute indexing for the elements of the LayeredNetwork.

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- A *relative* index is a number between 1 and the number of similar elements in the model, e.g., for a model with 3 tasks, the relative index t of a task would be a number in [1, 3].
- An *absolute* index is a number between 1 and the total number of elements (of any kind, except calls) in the model, e.g., for a model with 2 hosts, 3 tasks, 5 entries, and 8 activities, the total number of elements is nidx = 18 and last activity *a* may have an absolute index aidx = 18 and a relative index a = 8.
- The difference between the relative and the absolute index of an element is referred to as *shift*, e.g., in the previous example ashift = 18 8 = 10.
- Absolute and relative indexing for calls and hosts are identical, call index cidx ranges in [1, ncalls] and host index hidx ranges in [1, nhosts].

Using the above convention, the internal representation of the model is described in Table 6.3.1. As in the examples above, relative and absolute indexes are differentiated by using the suffix idx in the latter (e.g., a vs. aidx). This indexing style is used throughout the codebase as well.

6.3.2 Decomposition into layers

Layers are a form of decomposition where we model the performance of one or more servers. The activity of clients not detailed in that layer is taken into account through an artificial delay station, placed in a closed loop to the servers [43]. This artificial delay is used to model the inter-arrival time between calls issued by that client.

The current version of LINE adopts SRVN-type layering [25], whereby a layer corresponds to one and only one resource, either a processor or a task. The getLayers method returns a cell array consisting of the Network objects corresponding to each layer

```
layers = model.getLayers()
```

The decomposition is performed through the LN solver described later.

Within each layer, classes are used to model the time a job spends in a given activity or call, with synchronous calls being modeled by classed with label including an arrow, e.g., 'AS1=>E3' is a closed class used represent synchronous calls from activity AS1 to entry E3, whereas 'AS1->E3' denotes an asynchronous call. Artificial delays and reference nodes are modelled as a delay station named 'Clients', whereas the task or processor assigned to the layer is modelled as the other node in the layer.

6.4 Solvers

LINE offers two solvers for the solution of a LayeredNetwork model consisting in its own native solver (LN) and a wrapper (LQNS) to the LQNS solver [25]. The latter requires a distribution of LQNS to be

Field	Туре	Description		
nidx	integer	Total number of LayeredNetwork elements		
nhosts	integer	Number of Hosts or Processor elements		
ntasks	integer	Number of Tasks elements		
nentries	integer	Number of Entry elements		
nacts	integer	Number of Activity elements		
ncalls	integer	Number of calls issued by Activity elements		
hshift	integer	For host h, the value h+hshift returns its absolute index in 1nidx		
tshift	integer	For task t, the value t+tshift returns its absolute index in 1nidx		
eshift	integer	For task e, the value e+eshift returns its absolute index in 1nidx		
ashift	integer	For activity a, the value a+ashift returns its absolute index in 1nidx		
cshift	integer	For call c, the value c+cshift returns its absolute index in 1ncalls		
tasksof $\{hidx\}$	array	Array of absolute indexes for tasks on host with absolute index hidx		
$entriesof{tidx}$	array	Array of absolute indexes for entries on task with absolute index <i>tidx</i>		
$actsof{tidx}$	array	Array of absolute indexes for activities on task with absolute index <i>tidx</i>		
callsof{aidx}	array	Array of absolute indexes for calls on activity with absolute index <i>aidx</i>		
hostdem $\{idx\}$	object	Object for the host demand distribution for element <i>idx</i>		
$think{idx}$	object	Object for the think time distribution for element <i>idx</i>		
$sched{idx}$	char	SchedStrategy scheduling policy for a host or task with absolute index <i>idx</i>		
schedid(idx)	integer	SchedStrategy scheduling policy id for a host or task with absolute index idx		
names $\{idx\}$	char	Name of the element with absolute index <i>idx</i>		
hashnames $\{idx\}$	char	Same as names $\{idx\}$ with type prefix ("H:" for host, "R." for reference task, "T:"		
		for task, "C:" for cache task, "E:" for entry, "I:" for item entry, "A:" for activity)		
mult(idx)	integer	Multiplicity for a host or task with absolute index <i>idx</i>		
repl(idx)	integer	Replication factor for a host or task with absolute index <i>idx</i>		
type $\{idx\}$	integer	LayeredNetworkElement id for an element with absolute index idx		
nitems(idx)	integer	Total number of items in CacheTask or ItemEntry idx		
$itemcap\{idx\}(l)$	integer	CacheTask <i>idx</i> capacity for cache list <i>l</i>		
replacement(tidx)	integer	ReplacementPolicy id for cache task with absolute index tidx		
itemproc(idx)	object	DiscreteDistrib object for for the item popularity in ItemEntry idx		
calltype(cidx)	integer	CallType id for call <i>cidx</i>		
callpair(cidx, j)	integer	j = 1 is the activity <i>aidx</i> issuing call <i>cidx</i> , $j = 2$ is the entry <i>eidx</i> called by <i>cidx</i>		
callproc(cidx)	logical	DiscreteDistrib object for the number of calls with absolute index <i>cidx</i>		
callnames $\{cidx\}$	char	Automatically assigned name to call with absolute index <i>cidx</i>		
callhashnames $\{cidx\}$	char	Same as callnames $\{cidx\}$ but with type prefix for source and destination		
actpretype(aidx)	integer	ActivityPrecedenceType id preceding the activity with absolute index <i>aidx</i>		
actposttype(aidx)	integer	ActivityPrecedenceType id after the activity with absolute index aidx		
$graph(idx_i, idx_j)$	float	$\neq 0$ if idx_i "runs on", "calls" or "precedes" idx_j . Values are by default 1.0 unless		
		they specify a mean number of calls, a probability, fork fan-out or join fan-in degrees		
parent(idx)	integer	Return absolute index value of the parent node for the node whose absolute index value is idx		
replygraph(aidx, eidx)	logical	True if activity with absolute index <i>aidx</i> on entry <i>eidx</i> replies ending the entry call		
$taskgraph(tidx_i, tidx_j)$	logical	True if host or task idx_i is a caller of host or task idx_j		
iscache(tidx)	logical	True if task tidx is a CacheTask		
$iscaller(idx_i, idx_j)$	logical	True if task or activity idx_i calls task or entry idx_j		
$issynccaller(idx_i, idx_j)$	logical	True if task or activity idx_i issues a synchronous call to task or entry idx_j		
$isasynccaller(idx_i, idx_j)$	logical	True if task or activity idx_i issues an asynchronous call to task or entry idx_j		
isref(tidx)	logical			

Table 6.1: LayeredNetworkStruct static properties

6.4. SOLVERS

available on the operating system command line.

The solution methods available for LayeredNetwork models are similar to those for Network objects. For example, the getAvgTable can be used to obtain a full set of mean performance indexes for the model, e.g.,

8x6 tabl	e					
Node	NodeType	QLen	Util	RespT	Tput	
'P1'	'Processor'	NaN	0.071429	NaN	NaN	
'T1'	'Task'	0.28571	0.071429	NaN	0.071429	
'E1'	'Entry'	0.28571	0.071429	4	0.071429	
'A1'	'Activity'	0.28571	0.071429	4	0.071429	
'P2'	'Processor'	NaN	0.21429	NaN	NaN	
'T2'	'Task'	0.21429	0.21429	NaN	0.21429	
'E2'	'Entry'	0.21429	0.21429	1	0.21429	
'A2'	'Activity'	0.21429	0.21429	1	0.21429	

Note that in the above table, some performance indexes are marked as NaN because they are not defined in a layered queueing network. Further, compared to the getAvgTable method in Network objects, LayeredNetwork do not have an explicit differentiation between stations and classes, since in a layer a task may either act as a server station or a client class.

The main challenge in solving layered queueing networks through analytical methods is that the parameterization of the artificial delays depends on the steady-state performance of the other layers, thus causing a cyclic dependence between input parameters and solutions across the layers. Depending on the solver in use, such issue can be addressed in a different way, but in general a decomposition into layers will remain parametric on a set of response times, throughputs and utilizations.

This issue can be resolved through solvers that, starting from an initial guess, cyclically analyze the layers and update their artificial delays on the basis of the results of these analyses. Both LN and LQNS implement this solution method. Normally, after a number of iterations the model converges to a steady-state solution, where the parameterization of the artificial delays does not change after additional iterations.

6.4.1 LQNS

The LQNS wrapper operates by first transforming the specification into a valid LQNS XML file. Subsequently, LQNS calls the solver and parses the results from disks in order to present them to the user in the appropriate LINE tables or vectors. The options.method can be used to configure the LQNS execution as follows:

- options.method='std' or 'lqns': LQNS analytical solver with default settings.
- options.method='exact': the solver will execute the standard LQNS analytical solver with the exact MVA method.

- options.method='srvn': LQNS analytical solver with SRVN layering.
- options.method='srvnexact': the solver will execute the standard LQNS analytical solver with SRVN layering and the exact MVA method.
- options.method='lqsim': LQSIM simulator, with simulation length specified via the samples field (i.e., with parameter -A options.samples, 0.95).

Upon invocation, the lqns or lqsim commands will be searched for in the system path. If they are unavailable, the termination of SolverLQNS will interrupt.

6.4.2 QNS

LINE also includes a dedicated wrapper Network solver for the qnsolver utility distributed within LQNS, called SolverQNS. This allows users to evaluate product-form models using the MVA algorithms implemented within LQNS. The available options specify the multiserver handling algorithm:

- options.method=' conway': Conway's multiserver approximation within the Linearizer algorithm proposed in [18].
- options.method=' rolia': Rolia's multiserver in the Methods of Layers paper [43].
- options.method='reiser': load-dependent mean-value analysis as described originally by Reiser-Lavenberg in [41].
- options.method=' zhou': Zhou-Woodside's multiserver approximation in [52].

6.4.3 LN

The native LN solver iteratively applies the layer updates until convergence of the steady-state measures. Since updates are parametric on the solution of each layer, LN can apply any of the Network solvers described in the solvers chapter to the analysis of individual layers, as illustrated in the following example for the MVA solver

```
options = SolverLN.defaultOptions;
mvaopt = SolverMVA.defaultOptions;
SolverLN(model, @(layer) SolverMVA(layer, mvaopt), options).getAvgTable
```

Options parameters may also be omitted. The LN method converges when the maximum relative change of mean response times across layers from the last iteration is less than options.iter_tol.

Methods supported by the LN solver include:

- options.method='default': default recursive solution based on mean values
- options.method='moment3': solution by recursive 3-moment approximation of response time distributions.

6.5. MODEL IMPORT AND EXPORT

6.5 Model import and export

A LayeredNetwork can be easily read from, or written to, a XML file based on the LQNS meta-model format¹. The read operation can be done using a static method of the LayeredNetwork class, i.e.,

```
model = LayeredNetwork.parseXML(filename)
```

Conversely, the write operation is invoked directly on the model object

```
model.writeXML(filename)
```

In both examples, filename is a string including both file name and its path.

Finally, we point out that it is possible to export a LQN in the legacy SRVN file format² by means of the writeSRVN (filename) function.

¹ https://raw.githubusercontent.com/layeredqueuing/V5/master/xml/lqn.xsd

²http://www.sce.carleton.ca/rads/lqns/lqn-documentation/format.pdf

Chapter 7

Random environments

Systems modeled with LINE can be described as operating in an environment with a state that affects the way the system dynamics. To distinguish the states of the environment from the ones of the system within it, we shall refer to the former as the environment *stages*. In particular, LINE 2.0.0 supports the definition of a class of random environments subject to three assumptions:

- The stage of the environment evolves independently of the state of the system.
- The dynamics of the environment stage can be described by a continuous-time Markov chain.
- The topology of the system is independent of the environment stage.

The above definitions are in particular appropriate to describe systems specified by input parameters (e.g., service rates, scheduling weights, etc) that change with the environment stage. For example, an environment with two stages, say normal load and peak load, may differ for the number of servers that are available in a queueing station, i.e., the system controller may add more servers during peak load. Upon a stage change in the environment, the model parameters will instantaneously change, and the system state reached during the previous stage will be used to initialize the system in the new stage.

Although in a number of cases the system performance may be similar to a weighted combination of the average performance in each stage, this is not true in general, especially if the system dynamic (i.e., the rate at which jobs arrive and get served) and the environment dynamic (i.e., the rate at which the environment changes active stage) have a similar magnitude [15].

7.1 Environment object definition

7.1.1 Specifying the environment

In LINE, an environment is internally described by a Markov renewal process (MRP) with transition times belonging to the PhaseType class. A MRP is similar to a Markov chain, but state transitions are not

7.1. ENVIRONMENT OBJECT DEFINITION

restricted to be exponential. Although the time spent in each state of the MRP is not exponential, the MRP with phase-type transitions can be easily transformed into an equivalent continuous-time Markov chain (CTMC) to enable analysis, a task that LINE performs automatically.

To specify an environment, we first create an Env object with the environment name

```
envModel = Env('UnreliableEnv');
```

We then add two stages

```
envModel.addStage('Online', Semantics.UP, network1);
envModel.addStage('Offline', Semantics.DOWN, network2);
```

where the constructor specifies the stage name, an arbitrary string to classify the stage (here taken from a taxonomy in the Semantics class), follows by a Network object describing the system model conditional on the environment being in the corresponding stage.

We now describe that the transitions between stages are both exponential, with different rates

```
envModel.addTransition('Online', 'Offline', Exp(1));
envModel.addTransition('Offline', 'Online', Exp(2));
```

We can also add a self-loop on the online stage as follows

```
envModel.addTransition('Online', 'Online', Erlang.fitMeanAndOrder(1,2));
```

which would cause a race condition between two distributions in stage two: the exponential transition back to the offline stage, and the Erlang-2 distributed transition with unit rate that remains in the online stage. The underpinning CTMC will therefore consider the distribution of the minimum between the exponential and the Erlang-2 distribution, in order to decide the next stage transition. State space explosion may occur in the definition of an environment if the user specifies a large number of non-exponential transition. For example, a race condition among n Erlang-2 distribution translates at the level of the CTMC into a state space with 2^n states. In such situations, it is recommended to replace some of the distributions with exponential ones.

To summarize the properties of the environment defined above we may use the getStageTable method

>> envModel	.getStageTabl	е			
ans =					
2x6 table	2				
Stage	Name	Туре	Prob	HoldT	Model
1	'Online'	'Up'	0.83333	{1x4 cell}	[1x1 Network]
2	'Offline'	'Down'	0.16667	{1x4 cell}	[1x1 Network]

In the table, the State column gives a numerical identifier for each stage, followed by its stage probability at equilibrium, a Markovian representation of the time spent in it before a transition, and by a pointer to the sub-model associated to that stage.

7.1.2 Specifying a reset policy

When the environment transitions, the default policy is that the associated model is re-initialized using the marginal queue-length values observed at departure instants. This means in practice that jobs in execution at a server are required all to restart execution at that server upon occurrence of a transition. This may not be possible in some models, for example when a station is removed from the model. In that case, one can define a custom reset policy by instantiating transitions as, e.g.,

```
resetRule = @(QExit) [sum(QExit,1); zeros(size(QExit,1)-1,size(QExit,2))]; % ...
move all jobs into station 1, without changing their classes
envModel.addTransition('Online', 'Offline', Exp(1), resetRule);
```

In the above code, QExit(i, r) is the queue-length of class-r jobs observed at node i upon exiting the online state. The resetRule must produce in output a vector of the same size of QExit. The reset policy in this example moves instantaneously all jobs in the network into station 1 upon entering into the offline state. Note that resetRule can be configured differently with each stage transition and the default value is simply resetRule = @(QExit) QExit.

7.1.3 Specifying system models for each stage

LINE places loose assumptions in the way the system should be described in each stage. It is just expected that the user supplies a model object, either a Network or a LayeredNetwork, in each stage, and that a transient analysis method is available in the chosen solver, a requirement fulfilled for example by SolverFluid.

However, we note that the model definition can be somewhat simplified if the user describes the system model in a separate MATLAB function, accepting the stage-specific parameters in input to the function. This enables reuse of the system topology across stages, while creating independent model objects. An example of this specification style is given in example_randomEnvironment_1.m under LINE's example folder.

7.2 Solvers

The steady-state analysis of a system in a random environment is carried out in LINE using the blending method [15], which is an iterative algorithm leveraging the transient solution of the model. In essence, the model looks at the *average* state of the system at the instant of each stage transition, and upon restarting the system in the new stage re-initializes it from this average value. This algorithm is implemented in LINE by the SolverEnv class, which is described next.

7.2.1 ENV

The SolverEnv class applies the blending algorithm by iteratively carrying out a transient analysis of each system model in each environment stage, and probabilistically weighting the solution to extract the

7.2. SOLVERS

steady-state behavior of the system.

As in the transient analysis of Network objects, LINE does not supply a method to obtain mean response times, since Little's law does not hold in the transient regime. To obtain the mean queue-length, utilization and throughput of the system one can call as usual the getAvg method on the SolverEnv object, e.g.,

```
envSolver = SolverEnv(envModel, @SolverFluid, options);
[QN,UN,TN] = envSolver.getAvg()
```

Note that as model complexity grows, the number of iterations required by the blending algorithm to converge may grow large. In such cases, the options.iter_max option may be used to bound the maximum analysis time.

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Appendix A

Examples

The table below lists the scripts available under the examples folder.

Table A.1: Examples

Example	Problem			
example_cacheModel_1	A small cache model with an open arrival process			
example_cacheModel_2	A small cache model with a closed job population			
example_cacheModel_3	A layered network with a caching layer			
example_cacheModel_4	A layered network with a caching layer having a multi-level cache			
example_cacheModel_5	A caching model with state-dependent output routing			
example_cdfRespT_1	Station response time distribution in a single-class single-job closed network			
example_cdfRespT_2	Station response time distribution in a multi-chain closed network			
example_cdfRespT_3	Station response time distribution in a multi-chain open network			
example_cdfRespT_4	Simulation-based station response time distribution analysis			
example_cdfRespT_5	Station response time distribution under increasing job populations			
example_closedModel_1	Solving a single-class exponential closed queueing network			
example_closedModel_2	Solving a closed queueing network with a multi-class FCFS station			
example_closedModel_3	Solving exactly a multi-chain product-form closed queueing network			
example_closedModel_4	Local state space generation for a station in a closed network			
example_closedModel_5	1-line exact MVA solution of a cyclic network of PS and INF stations			
example_closedModel_6	Closed network with round robin scheduling			
example_closedModel_7	Comparison of different scheduling policies that preserve the product-form solut			
example_forkJoin_1	A simple single class open fork-join network			
example_forkJoin_2	A multiclass open fork-join network			
example_forkJoin_3	A closed model with nested forks and joins			
example_forkJoin_4	An open model with a fork but without a join			
example_forkJoin_5	A simple single class closed fork-join network			
example_forkJoin_6	Two open fork-joins subsystems in tandem			
example_forkJoin_7	Two-class fork-join with a class that switches into the other after the fork			
example_forkJoin_8	Two fork-joins loops within the same chain			
example_initState_1	Specifying an initial state and prior in a single class model.			
example_initState_2	Specifying an initial state and prior in a multiclass model.			

Continued on next page

 Table A.1 – Examples. Continued from previous page

Example	Problem		
example_initState_3	Specifying an initial state and prior in a model with class-switching.		
example_layeredModel_1	Analyze a layered network specified in a LQNS XML file		
example_layeredModel_2	Specifying and solving a basic layered network		
example_loadDependent_1	Solving a single-class load-depedent closed model		
example_loadDependent_2	Solving a two-node multiclass load-depedent closed model		
example_loadDependent_3	Solving a three-node multiclass load-depedent closed model		
example_loadDependent_4	Solving a load-independent closed model specified as a load-dependent model		
example_misc_1	Use of performance indexes handles		
example_misc_2	Update and refresh of service times		
example_misc_3	Parameterization of a discriminatory processor sharing (DPS) station		
example_misc_4	Automatic detection of solvers that cannot analyze the model		
example_mixedModel_1	Solving a queueing network model with both closed and open classes		
example_mixedModel_2	A difficult mixed model with sparse routing among multi-server nodes		
example_openModel_1	Solving a queueing network model with open classes, scalar cutoff options		
example_openModel_2	1-line solution of a tandem network of PS and INF stations		
example_openModel_3	Solving a queueing network model with open classes, matrix cutoff options		
example_openModel_4	Trace-driven simulation of an M/M/1 queue		
example_openModel_5	A model illustrating the emulation of multiple sinks		
example_openModel_6	A large multiclass example with PS and FCFS		
example_prio_1	A multiclass example with PS, SIRO, FCFS, HOL priority		
example_prio_2	A high-load multiclass example with PS, SIRO, FCFS, HOL priority		
example_randomEnvironment_1	Solving a model in a 2-stage random environment with exponential rates		
example_randomEnvironment_2	Solving a model in a 4-stage random environment with Coxian rates		
example_randomEnvironment_3	Solving a model in a 3-stage random environment with Erlang rates		
example_stateDependentRouting_1	A model with round-robin routing		
example_stateDependentRouting_2	A model with round-robin routing after multi-class PH and MAP service		
example_stateDependentRouting_2	A load-balancer modeled as a router		
example_stateProbabilities_1	Computing marginal state probabilities for a node		
example_stateProbabilities_2	Computing marginal state probabilities for a node under class-switching		
example_stateProbabilities_3	Computing joint state probabilities for a system with two nodes under class-switching		
example_stateProbabilities_4	Computing joint state probabilities under class-switching and with delay nodes		
example_stateProbabilities_5	Computing probabilities under PS class-switching and with delay nodes		
example_stateProbabilities_6	Computing probabilities under PS and FCFS class-switching and with delay nodes		
example_stochPetriNet_1	JMT simulation of a simple stochastic Petri net model		
example_stochPetriNet_2	JMT simulation of a complex stochastic Petri net model		
example_scvEstimation_1	Demand estimation in a single class model using the UBR method		
example_scvEstimation_2	Demand estimation in a multiclass model using the ERPS method		
example_scvEstimation_3	Demand estimation in a multiclass model using the UBR method		
	Demand estimation in a multiclass model using the UBO method		