## Exercise 1

A schedule is a sequence of events, which can be of two types, $A$ and $B$ :

- The probability of an event of type $A$ is 0.4 , and the one of an event $B$ is 0.6 ;
- Event $A$ lasts for 4 ms , and event $B$ lasts for 5 ms .
- Events are independent of each other.

Let $S_{n}$ denote the RV that measures the time duration of a schedule of $n$ events.

1) Find the probability mass function of $S_{4}$ and its mean value $E\left[S_{4}\right]$.
2) Compute the PMF of $S_{n}$ and $E\left[S_{n}\right]$, for a generic value of $n$.
3) Assume now that the distribution of the number of events in a schedule is as follows: there are never less than five events, and the probability of having more than five events is $p_{5+n}=$ $\left(\frac{1}{2}\right)^{n+1}$, with $n \geq 0$. Under the above hypothesis, you measure 40 ms as the duration of the schedule. Compute the PMF of the number of events in that schedule.

## Exercise 2

A multiprogrammed computer system has $N$ running processes. These processes request I/O operations independently, each at a rate $\lambda$, with exponentially distributed inter-request times. I/O operations are served by an array of $N$ identical I/O peripherals. Each I/O operation has a duration which is exponential with a mean $\frac{1}{\mu}$.

1) Model the system as a queueing system and draw the transition rate diagram
2) Compute the steady-state probabilities and the stability condition
3) Compute the mean response time for a process
4) Compute the mean number of processes blocked on an I/O operation
5) Compute the throughput of the I/O subsystem. Interpret the result.

## Exercise 1 - Solution

1) A sequence of four events can last for $16,17,18,19,20 \mathrm{~ms}$, depending on the number of Bs in it. If you consider each digit as a Bernoullian experiment, the probability of having $k \mathrm{Bs}$ is $\sim B(4,0.6)$, hence we have:
$P\left\{S_{4}=16+k\right\}=\binom{4}{k} 0.6^{k} \cdot 0.4^{4-k}$, with $0 \leq k \leq 4$.
The mean value for $S_{4}$ is $16+4 \cdot 0.6=18.4$.
2) in the general case, $S_{n}$ is an integer ranging from $4 n$ to $5 n$, and we have:
$P\left\{S_{n}=4 \cdot n+k\right\}=\binom{n}{k} 0.6^{k} \cdot 0.4^{n-k}$, with $0 \leq k \leq n$.
The mean value for $S_{n}$ is $(4+0.6) \cdot n=4.6 \cdot n$.
3) We first need to compute all the values of $n$ for which $4 n \leq 40 \leq 5 n$. They are the intersection of $n \leq 10$ (left-hand inequality) with $n \geq 8$ (right-hand inequality). Hence, the transmission can be of 8,9 or 10 events. The "a priori" probabilities of a transmission of $8,9,10$ digits are $\frac{1}{16}, \frac{1}{32}, \frac{1}{64}$, respectively. After you observe that the transmission is 40 ms long, you can apply Bayes's theorem and compute the "a posteriori" probabilities as follows:

$$
P(n \mid 40)=\frac{P(40 \mid n) \cdot P_{n}}{\sum_{k=8}^{10} P(40 \mid k) \cdot P_{k}}
$$

with $n=8,9,10$.
The a posteriori probabilities can be found in the rightmost column of the following table:

| $\mathbf{n}$ | $\mathbf{P}(\mathbf{4 0} \mathbf{\| n )}$ | $\mathbf{P}(\mathbf{4 0 \| n} \mathbf{n}$ | $\mathbf{P n}$ | $\mathbf{P n}$ | product | $\mathbf{P ( n \| 4 0 )}$ |
| ---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 8 | $\binom{8}{8} 0.6^{8}$ | 0.016796 | $\frac{1}{16}$ | 0.0625 | 0.00105 | $16.72 \%$ |
| 9 | $\binom{9}{4} 0.6^{4} \cdot 0.4^{5}$ | 0.167215 | $\frac{1}{32}$ | 0.03125 | 0.005225 | $83.25 \%$ |
| 10 | $\binom{10}{0} 0.4^{10}$ | 0.000105 | $\frac{1}{64}$ | 0.015625 | $1.64 \mathrm{E}-06$ | $0.03 \%$ |
| total 0.006277 |  |  |  |  |  |  |

## Exercise 2 - Solution

There are two ways to model this system. The simplest is to observe that, since there are as many I/O peripherals as running processes, no queueing ever occurs, hence the system can be seen as the juxtaposition of $N$ independent $\mathrm{M} / \mathrm{M} / 1 / 1$ systems as the one in the figure:


State " 1 " is the one where the process is doing some I/O operation, state " 0 " is when it is not occupying the I/O peripheral. The above system admits two SS probabilities, $\pi_{0}=\frac{1}{(1+u)}, \pi_{1}=\frac{u}{(1+u)}$, with $u=\frac{\lambda}{\mu}$, and is always stable. Therefore, we can define the state of the multiprogrammed system as the number of occupied I/O peripherals, ranging from 0 to $N$.
The probability that $k$ peripherals are occupied is thus a binomial RV , with a number of trials $N$ and a probability of success equal to $\pi_{1}$, hence:
$P_{k}=\binom{N}{k} \pi_{1}{ }^{k} \cdot\left(1-\pi_{1}\right)^{N-k}=\binom{N}{k} \pi_{1}{ }^{k} \cdot \pi_{0}{ }^{N-k}=\binom{N}{k} \cdot \frac{u^{k}}{(1+u)^{N}}$.
The system has a finite number of states, hence it is always stable.
The same solution could be found using the canonical procedure, i.e. seeing the system as an M/M/N///N one as follows:


Developing the computations yields the selfsame results.
3) The mean response time for a process is $\frac{1}{\mu}$, since there is no queueing.
4) The mean number of blocked processes is the mean of the binomial, i.e., $N \cdot \pi_{1}=\frac{N \cdot u}{(1+u)}$.
5) The throughput of the I/O subsystem is

$$
\begin{gathered}
\gamma=\sum_{n=1}^{N} \mu_{n} \cdot P_{n}=\sum_{n=1}^{N} n \cdot \mu \cdot\binom{N}{n} \cdot \frac{u^{n}}{(1+u)^{N}}= \\
=\sum_{n=1}^{N} \lambda \cdot \frac{N!}{(n-1)!\cdot(N-n)!} \cdot \frac{u^{n-1}}{(1+u)^{N}}= \\
=N \cdot \frac{\lambda}{1+u} \cdot \sum_{n=1}^{N} \frac{(N-1)!}{(n-1)!\cdot(N-1-(n-1))!} \cdot \frac{u^{n-1}}{(1+u)^{N-1}}= \\
=N \cdot \frac{\lambda}{1+u} \cdot \sum_{n=0}^{N-1}\binom{N-1}{n} \cdot\left(\frac{u}{1+u}\right)^{n} \cdot\left(\frac{1}{1+u}\right)^{(N-1)-n}= \\
=N \cdot \frac{\lambda}{1+u}=N \cdot \mu \cdot \frac{u}{1+u}
\end{gathered}
$$

The last result is easily explained, since it states that the throughput is equal to the serving rate of each I/O peripheral, times the probability that the latter is occupied, times their overall number $N$.

