THE CONDITIONAL RESIDUAL SERVICE TIME IN THE M/G/1 QUEUE*

Avishai Mandelbaum and Uri Yechiali

Department of Statistics, Tel Aviv University, Tel Aviv 69978, Israel
September 1979

Abstract

For the M/G/1 queue in steady state we derive an explicit formula for the expectation of the conditional residual service time given the queue size at epochs of arrival.

1 Introduction

In various control-studies of M/G/1 type queues, certain actions taken at instants of customers’ arrival depend on the residual service time, $R$, of the customer being served. In a stationary queue it is well known that $E[R | j \geq 1] = E(V^2)/[2E(V)]$, where $V$ denotes the service time and $j$ stands for the number of customers present. However, very often decisions depend heavily on the exact number of customers in the system, and not only on the fact that the queue is non-empty.

We present an explicit formula for $E[R | j]$ in terms of the stationary distribution of the queue. Denoting by $\lambda$ the arrival rate and setting $\rho = \lambda E(V)$, we show that

$$E[R | j] = R_j = \frac{1}{\lambda \pi_j} \left[ 1 - \sum_{k=0}^{j-1} \pi_k \right] \quad j = 1, 2, 3, \ldots$$

where $\pi_k$ is the probability that there are $k$ customers in the system.

*Originally appeared as “Appendix A” in: “Individual Optimization in the M/GI/1 Queue” by A. Mandelbaum and U. Yechiali, Technical Report, Department of Statistics, Tel Aviv University, Tel Aviv, Israel, September 1979. The report itself (without the Appendix, due to a referee’s request) was published in Management Science Vol. 29, No. 2, pp. 174–187 (1983) under the title “Optimal Entering Rules for a Customer with Wait Option at an M/G/1 Queue”.

1
2 Proof

Consider an arrival instant, and denote by $\eta$ and $R$ the number of customers present, and the residual service time of the customer being served, respectively. For $j \geq 1$ let

$$P_j(x) = P[R \leq x, \eta = j] = P[R \leq x \mid \eta = j] \pi_j$$

(1)

$$\Omega_j(s) = \int_0^\infty e^{-sx}dP_j(x), \quad \text{Re}(s) \geq 0$$

(2)

and

$$U(s, z) = \sum_{j=1}^\infty \Omega_j(s) z^j, \quad |z| \leq 1$$

(3)

In [1] it is shown that:

$$U(s, z) = \frac{(1 - \rho)\lambda z(1 - z)}{z - \psi(\lambda - \lambda z)} \left[ \frac{\psi(s) - \psi(\lambda - \lambda z)}{s - \lambda(1 - z)} \right]$$

(4)

where $\psi(s) = \int_0^\infty e^{-sv}dP(V \leq v)$.

It follows that

$$R_j = E[R \mid \eta = j] = \int_0^\infty xdP[R \leq x \mid \eta = j] = \int_0^\infty xdP_j(x) / \pi_j = -\Omega_j'(0) / \pi_j .$$

(5)

By differentiating $U(s, z)$ in (3) with respect to $s$ and using (5) we get,

$$\frac{d}{ds} U(s, z) \bigg|_{s=0} = \sum_{j=1}^\infty \Omega'_j(0) z^j = -\sum_{j=1}^\infty \pi_j R_j z^j .$$

(6)

On the other hand, differentiation of $U(s, z)$ in (4) yields

$$U'(0, z) = \frac{(1 - \rho)z}{z - \psi(\lambda - \lambda z)} \left[ \frac{\psi(\lambda - \lambda z) - z + (1 - z)(\rho - 1)}{\lambda(1 - z)} \right]$$

(7)

Equating (6) and (7) results in

$$\sum_{j=1}^\infty \pi_j R_j z^j = \frac{1 - \rho}{\lambda} \left[ \frac{z}{1 - z} + \frac{(1 - \rho)z}{z - \psi(\lambda - \lambda z)} \right] .$$

(8)

Now, observe that

$$\sum_{j=0}^\infty \left( \sum_{k=0}^j \pi_k \right) z^j = \sum_{k=0}^\infty \pi_k \sum_{j=k}^\infty z^j = \sum_{k=0}^\infty \pi_k z^k / (1 - z) \equiv U(z) / (1 - z)$$

(9)
where \( U(z) \), the generating function of \( \{\pi_k\} \), is given by

\[
U(z) \equiv \sum_{k=0}^{\infty} \pi_k z^k = \frac{(1 - \rho)(1 - z)\psi(\lambda - \lambda z)}{\psi(\lambda - \lambda z) - z}.
\]  

(10)

From (9) and (10), and using \( (1 - \rho) = \pi_0 \), we obtain

\[
\sum_{j=1}^{\infty} \left( \sum_{k=0}^{j} \pi_k \right) z^j = \frac{\pi_0 \psi(\lambda - \lambda z)}{\psi(\lambda - \lambda z) - z} - \pi_0 = \frac{(1 - \rho)z}{\psi(\lambda - \lambda z) - z}.
\]  

(11)

Substituting (11) into (8) leads to

\[
\sum_{j=1}^{\infty} \pi_j R_j z^j = \frac{1 - \rho}{\lambda} \left[ \sum_{j=1}^{\infty} z^j - \sum_{j=1}^{\infty} \left( \sum_{k=0}^{j} \pi_k \right) z^j \right] = \frac{1 - \rho}{\lambda} \sum_{j=1}^{\infty} \left[ 1 - \sum_{k=0}^{j} \pi_k \right] z^j
\]  

(12)

By equating coefficients of \( z^j \) we derive,

\[
\pi_j R_j = \frac{1 - \rho}{\lambda} \left[ 1 - \sum_{k=0}^{j} \pi_k \right]
\]  

(13)

or, as we claimed,

\[
R_j = \frac{1 - \rho}{\lambda \pi_j} \left[ 1 - \sum_{k=0}^{j} \pi_k \right] \quad j = 1, 2, 3, \ldots
\]

For the M/M/1 queue, where \( \pi_k = (1 - \rho)\rho^k \) and \( \sum_{k=j+1}^{\infty} \pi_k = \rho^{j+1} \), we calculate:

\[
R_j = \frac{1 - \rho}{\lambda (1 - \rho)\rho^j} [\rho^{j+1}] = E(V),
\]

which clearly agrees with the Markovian property of the service time.

The expected residual service time, given that the system is not empty, may now be derived using (10) and (13). From (10),

\[
U'(0) = \sum_{j=1}^{\infty} j\pi_j = \frac{\lambda^2 E(V^2)}{2(1 - \rho)} + \rho \equiv L_q + \rho
\]

where

\[
L_q = \sum_{j=2}^{\infty} (j - 1)\pi_j.
\]

Employing (13), we get

\[
\sum_{j=1}^{\infty} \pi_j R_j = \frac{1 - \rho}{\lambda} \sum_{j=1}^{\infty} \sum_{k=j+1}^{\infty} \pi_k = \frac{1 - \rho}{\lambda} \sum_{k=2}^{\infty} \pi_k (k - 1) = \frac{1 - \rho}{\lambda} L_q.
\]

Since \( \sum_{j=1}^{\infty} \pi_j R_j = \rho E[R] j \geq 1 \), it follows that

\[
E[R | j \geq 1] = \frac{1 - \rho}{\lambda \rho} L_q = \frac{E(V^2)}{2E(V)}.
\]
References