## 2009 Paper 9 Question 4

## Computer Systems Modelling

Consider the birth death process model for a $M / M / 1$ queue with arrival rate $\lambda>0$, service rate $\mu>0$ such that the traffic intensity $\rho=\lambda / \mu<1$. Let $p_{k}$ for $k=0,1,2, \ldots$ be the equilibrium distribution for the number of jobs, $k$, in the queue.
(a) By considering transitions into and out of a given state $i$ construct the global balance conditions for the equilibrium distribution.
(b) By considering the transitions between a pair of adjacent states $i$ and $i+1$ construct the detailed balance conditions for the equilibrium distribution.
[5 marks]
(c) Solve the detailed balance conditions to derive the equilibrium distribution when $\rho<1$.
(d) Show that your solution for the equilibrium distribution derived in part (c) also solves your global balance conditions given in part ( $a$ ).
[5 marks]

