M/M/2 queue

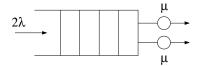


Figure 1: M/M/2 queue

We have the following state-transition diagram:

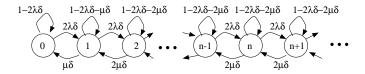


Figure 2: State diagram for M/M/2 queue

We have the following equations for the steady-state probabilities p_n . Setting $\rho=\frac{2\lambda}{2\mu}=\frac{\lambda}{\mu}$, we have

$$p_0 2\lambda \delta = p_1 \mu \delta,$$

or

$$p_1 = \frac{2\lambda}{\mu} = 2\rho p_0,$$

and for $n = 1, 2, \dots$,

$$p_n 2\lambda \delta = p_{n+1} 2\mu \delta,$$

or

$$p_{n+1} = \frac{2\lambda}{2\mu} p_n = \frac{\lambda}{\mu} p_n = \rho p_n.$$

It follows that

$$p_n = 2\rho^n p_0, \qquad n = 1, 2, \dots$$

Using the condition that

$$\sum_{n=0}^{\infty} p_n = 1,$$

we obtain that

$$\sum_{n=0}^{\infty} p_n = p_0 + \sum_{n=1}^{\infty} 2\rho^n p_0$$

$$= p_0 + 2p_0 \rho \sum_{n=1}^{\infty} \rho^{n-1}$$

$$= p_0 + 2p_0 \rho \sum_{n=0}^{\infty} \rho^n$$

$$= p_0 + 2p_0 \rho \frac{1}{1-\rho}$$

$$= p_0 \left(1 + \frac{2\rho}{1-\rho}\right)$$

$$= p_0 \frac{1 - \rho + 2\rho}{1 - \rho}$$
$$= p_0 \frac{1 + \rho}{1 - \rho}$$
$$= 1.$$

It follows that

$$p_0 = \frac{1-\rho}{1+\rho}$$

$$p_n = 2\frac{1-\rho}{1+\rho}\rho^n = \frac{2}{1+\rho}(1-\rho)\rho^n, \qquad n = 1, 2,$$

Finally, we obtain that

$$N = \frac{2}{1+\rho} \cdot \frac{\rho}{1-\rho}$$

$$T = \frac{1}{1+\rho} \cdot \frac{1}{\mu-\lambda}$$