

Queues with Time-Varying Arrival Rates: A Bibliography

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Abstract

This is a bibliography of research on the performance analysis of queueing systems with time-varying arrival rates.

Keywords: time-varying arrival rates, nonstationary queues, transient analysis, staffing to stabilize performance, nonhomogeneous Poisson processes

1 Introduction

This is an annotated bibliography of research on queues with time-varying arrival rates, largely focusing on my own research. Broad surveys of the literature on time-varying queues have recently been provided by Defraeye and van Nieuwenhuyse (2016) and Schwarz et al. (2016). These are much broader than the earlier surveys in Massey (2002) and Green et al. (2007), which are more directly related to this review. A good account of the remarkable early work on the Erlang models by A. K. Erlang appears in Brockmeyer et al. (1948), while C. Palm's 1943 early work on time-varying queues appears in Palm (1943). We remark that it is important to distinguish between the time-varying analysis of a time-varying model from the time-varying or transient analysis of a stationary model. Many of the same methods apply, but a time-varying model tends to be more challenging. Unfortunately, there are few simple stories like for the steady-state distribution of many approximating one-dimensional diffusion processes in Browne and Whitt (1995).

Most of the research on time-varying queues has focused on many-server queues, which can be approached via the more tractable infinite-server queues, as can be seen by the surveys in Green et al. (2007) and Whitt (2007a, 2013). There are important applications to call centers and healthcare, as can be seen from the survey by Aksin et al. (2007) and the recent papers by Armony et al. (2015), Kim et al. (2015a,b), Kim and Whitt (2014b) and Yom-Tov and Mandelbaum (2014).

This account is divided into three sections: §2 focuses on infinite-server queues and §3 focuses on many-server queues, while §4 focuses on single-server queues, which has been the focus of some of our recent research, e.g., Ma and Whitt (2015a,b, 2016), Whitt and You (2016) and Whitt (2014b, 2015, 2016b).

2 Infinite-Server Queues

As discussed in Whitt (2016a), the infinite-server (IS) queueing model is more widely applicable than it might seem. Given that queueing science is primarily concerned with congestion (e.g., waiting and blocking) associated with limited resources, on the surface the IS model may seem useless and uninteresting. However, it is remarkable what a central role the IS model plays.

First, both the classic and transient versions of Little's law can be expressed in terms of the IS model. Second, IS models often serve as surprisingly good and useful approximations for multi-server queueing systems. The idealized IS model with time-varying arrival rate is useful for understanding the physics of corresponding many-server queues.

Third, asymptotic results for IS models can be useful tools for proving corresponding asymptotic results for systems with only finitely many servers. Finally, and arguably of greatest importance, for multi-server systems with time-varying arrivals, the IS model serves as the basis for important offered-load analysis, which characterizes the total load faced by the system, and serves as the basis for much useful engineering analysis.

There is a long history of research on the IS model. A major focus for me began in joint work with Bill Massey, starting with Eick et al. (1993a,b) and Massey and Whitt (1993), and then turning to its implications for staffing finite-capacity systems in Massey and Whitt (1994a,b, 1996, 1997a,b) and Jennings et al. (1996).

Heavy-traffic limit theorems are especially tractable, as perhaps best shown in Glynn and Whitt (1989b). More on heavy-traffic limits is in Whitt (1982) and Pang and Whitt (2010a,b, 2012a,b, 2013).

Other papers on IS models include Duffield and Whitt (1997), Duffield et al. (2001), Goldberg and Whitt (2008), McCalla and Whitt (2002), Nelson and Taaffe (2004a,b), Whitt (2014a) and Yom-Tov and Mandelbaum (2014).

2.1 Little’s Law and The Time-Varying Version

In general, the fundamental Little’s law ($L = \lambda W$), as in Little (1961, 2011), Stidham (1974) and El-Taha and Stidham (1999), is intimately connected to the infinite-server (IS) queueing model, as emphasized in the early review paper by Whitt (1991a). Little’s law can be important for estimation, as discussed in Glynn and Whitt (1989a), Little and Graves (2008), Lovejoy and Desmond (2011), Kim and Whitt (2013a) and Mandelbaum (2010).

The IS model with a time-varying (TV) arrival rate is in turn intimately connected to the time-varying Little’s law (TVLL) in Bertsimas and Mourtzinou (1997), Fralix and Riano (2010), Kim and Whitt (2013b). A sample-path version of a periodic Little’s law has recently been established in Whitt and Zhang (2017b), which is motivated by our data analysis of an Israeli emergency department in Whitt and Zhang (2017a).

3 Many-Server Queues with Time-Varying Arrival Rates

As reviewed in Green et al. (2007) and Whitt (2007a, 2013), many-server queues with time-varying arrival rates can often be analyzed by exploiting related IS models.

3.1 Performance Analysis

There is a substantial literature on the performance analysis of many-server queues with time-varying arrival rates. We have emphasized the modified offered load (MOL) approach originally due to Jagerman (1975); see Massey and Whitt (1994a,b, 1996, 1997a,b), Davis et al. (1995), Crescenzo and Nobile (1995) and Grier et al. (1997).

Closure approximations were first proposed by Rothkopf and Oren (1979). New versions have been developed by Massey and Pender (2013); see also Pender (2015), Pender and Ko (2016) and Pender and Massey (2014).

Also see Hampshire and Massey (2010), Heyman and Whitt (1984), Massey (2002), Leung et al. (1994) and Liu and Whitt (2011c).

3.2 Staffing to Stabilize Performance

We first applied results for IS models in Eick et al. (1993a,b) to develop staffing algorithms for many-server queues in Jennings et al. (1996). The initial offered-load (OL) approach was refined to a modified OL (MOL) method in Massey and Whitt (1994a), which followed earlier work by Jagerman (1975) for loss models. The OL method is an alternative to the pointwise-stationary approximation (PSA) discussed in Green and Kolesar (1991), Green et al. (2007) and Whitt (1991c, 2007a, 2013).

There is a large body of recent literature, including Jennings et al. (1996), Green et al. (2007), Feldman et al. (2008), He et al. (2016), Defraeye and Niewenhuyse (2013) and Liu and Whitt (2012c, 2014c, 2016).

3.3 Fluid Models and MSHT Limits

Many-server heavy-traffic (MSHT) limits were established for a large class of Markovian models by Mandelbaum et al. (1998); also see Puhalskii (2013). The FLLN's lead to deterministic fluid models, while the refined FCLT's lead to diffusion approximations. A survey of martingale methods for proving the FLLN's and FCLT's is in Pang et al. (2007) and Whitt (2007b).

A general fluid model for the non-Markovian $G_t/GI/s + GI$ model was developed in Whitt (2006) and Liu and Whitt (2012a). Additional research is in Liu and Whitt (2011a,b, 2012a,b, 2014a,b) and Whitt (2016a,c).

3.4 Arrival Process Models

The natural arrival process model when there is a time-varying arrival rate is a nonhomogeneous Poisson process (NHPP), but that model has been questioned, Avramidis et al. (2004), Besbes et al. (2010), Brown et al. (2005), Ibrahim et al. (2012), Jongbloed and Koole (2001), Kim and Whitt (2014a,b, 2013c), Kim et al. (2015a,b). A new test of an NHPP is developed in Kim and Whitt (2014a,b) based on Durbin (1961), Lewis (1965).

Ways to test and model non-Poisson nonstationary arrival processes are studied in Massey and Whitt (1994b), Gebhardt and Nelson (2009), Nelson and Gerhardt (2011), He et al. (2016) and Zhang et al. (2014). Ways to fit or approximate the arrival rate function were studied in Massey et al. (1996).

The recent work in He et al. (2016) exploits indices of dispersion or scaled variance-time curves, as in Cox and Lewis (1966), Sriram and Whitt (1986), Fendick et al. (1989, 1991), Fendick and Whitt (1989).

3.5 Loss Models

Some research has focused on the time-varying or transient performance of loss models with TV arrival rate functions; see Abate and Whitt (1998) and Li and Whitt (2014), Li et al. (2016), Whitt and Zhao (2017). The recent paper Whitt and Zhao (2017) also contains a review.

3.6 Controls

Some of our research has been devoted to controls that are flexible enough to apply to TV queueing systems. First, analysis of overload controls is contained in Duffield and Whitt (1997) and Perry and Whitt (2013, 2014a,b, 2016). Related queue-and-idleness-ratio (QIR) controls in Gurvich and Whitt (2009a,b,c) apply in normal operation to TV systems,

Methods for delay prediction and delay announcements have been devised for TV systems; see Armony et al. (2009), Ibrahim and Whitt (2012).

3.7 Healthcare

For healthcare applications, see Armony et al. (2015), Jacobson et al. (2006), Kim et al. (2015a,b), Kim and Whitt (2014b), Shi et al. (2015) and Yom-Tov and Mandelbaum (2014).

3.8 Call Centers

See Aksin et al. (2007) and Brown et al. (2005)

3.9 Periodic Queues

For more on periodic many-server queues, see Dong and Whitt (2015) and Whitt (2016a)

4 Single-Server Queues with Time-Varying Arrival Rates

Single-server queues with TV arrival rates are more difficult; there is less work on them. Early work was done by Newell (1968a,b,c) and followed up by Massey (1985) and Mandelbaum and Massey (1995). We have started to work in this area too, as can be seen from Ma and Whitt (2015a,b, 2016), Whitt and You (2016) and Whitt (2014b, 2015, 2016b).

For general background, see Heyman and Whitt (1984) and Rolski (1981, 1989).

For interesting asymptotics involving queues that are sometimes overloaded, see Choudhury et al. (1997).

4.1 Periodic Queues

Early analysis of the periodic $M_t/GI/1$ model was done by Harrison and Lemoine (1977), Lemoine (1981). The structure of more general periodic queues was studied by Ross (1978) and Rolski (1981, 1989).

Heavy traffic limits were established by Falin (1989) and Whitt (2014b).

4.2 Staffing to Stabilize Performance

We have recently studied service-rate controls for stabilizing the performance of TV single-server queues in Whitt (2015).

4.3 Simulation

New simulation methods for periodic queues are contained in Ma and Whitt (2015a,b, 2016) and Xiong et al. (2015). For stationary queues, it is often advantageous to use one long simulation run, e.g., see Whitt (1991b), but with TV queues we must rely on multiple replications, because we do not want to average over time.

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