# Optimization of Buffers, Service Rates, & Population in Closed Finite Queueing Networks

MacGregor Smith

Department of Mechanical and Industrial Engineering, Amherst MA, 01002, USA

#### • A. Motivation

- *B*. Background
- C. Literature Review
- D. Optimization Models
- E. Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- E. Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- *E.* Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- *E.* Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- *E.* Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- *E.* Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



- A. Motivation
- B. Background
- C. Literature Review
- D. Optimization Models
- *E.* Performance & Optimization Algorithms
- F. Experimental Results
- G. Summary & Conclusions



#### Assumptions

- Unpaced, asynchronous Flow line or FMS
- Finite Buffers & Production Blocking
- Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Anthread Internet Internet Anthread



#### Assumptions

- Unpaced, asynchronous Flow line or FMS
- Finite Buffers & Production Blocking
- Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Anthread Transient Transient •



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Anthread Internet Internet Anthread



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Integrated Material Handling System



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Integrated Material Handling System



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Integrated Material Handling System



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Integrated Material Handling System



- Assumptions
  - Unpaced, asynchronous Flow line or FMS
  - Finite Buffers & Production Blocking
  - Closed Network Models, finite population, single-servers
- Approximate Mean Value Analysis (MVA) Model
  - Two-Moment General Service Time Distributions
  - Two-Moment Blocking Probability
- Integrated Material Handling System



#### Literature Review



Figure: Simultaneous Optimization Literature Morphology



- How can we develop a closed network approximation for generally distributed finite blocking processes?
- How can we account for blocking from General distributions?
- Can we create an efficient running time performance and optimization algorithm?
- What will be the service rate and buffer allocation patterns for series, merge, and split topologies.

- How can we develop a closed network approximation for generally distributed finite blocking processes?
- How can we account for blocking from General distributions?
- Can we create an efficient running time performance and optimization algorithm?
- What will be the service rate and buffer allocation patterns for series, merge, and split topologies.

- How can we develop a closed network approximation for generally distributed finite blocking processes?
- How can we account for blocking from General distributions?
- Can we create an efficient running time performance and optimization algorithm?
- What will be the service rate and buffer allocation patterns for series, merge, and split topologies.

- How can we develop a closed network approximation for generally distributed finite blocking processes?
- How can we account for blocking from General distributions?
- Can we create an efficient running time performance and optimization algorithm?
- What will be the service rate and buffer allocation patterns for series, merge, and split topologies.

# **Optimization Formulation**

Primal : Maximize  $\theta(K, \mu, N)$ s.t.:  $\sum_{j}^{m} b_{j} \mu_{j} = m$  $\sum_{j=1}^{m} d_j K_j \leq D$  $N \leq \frac{\left[\sum_{j} K_{j} + m\right]}{2}$  $K_j \leq L_q^j \ \forall j$  $\mu_i^\ell > 0$  $K_i \geq 1 \forall j$ 

Dual : Minimize 
$$\sum_{j} d_{j}K_{j}$$
  
s.t.:  
 $\theta \ge \theta^{\min}$   
 $\sum_{j}^{m} b_{j}\mu_{j} = m$   
 $\left[\sum_{j} K_{j} + m\right]$ 

# **Optimization Formulation**

Primal : Maximize  $\theta(K, \mu, N)$ s.t.:  $\sum_{j}^{m} b_{j} \mu_{j} = m$  $\sum_{i=1}^{m} d_j K_j \le D$  $N \leq \frac{\left[\sum_{j} K_{j} + m\right]}{2}$  $K_j \leq L_q^j \ \forall j$  $\mu_i^\ell > 0$  $K_i \geq 1 \forall j$ 

s.t.:  

$$\theta \ge \theta^{\min}$$

$$\sum_{j}^{m} b_{j} \mu_{j} = m$$

$$N \le \frac{\left[\sum_{j} K_{j} + m\right]}{2}$$

$$K_{j} \le L_{q}^{j} \forall j$$

$$\mu_{j}^{\ell} > 0$$

$$K_{j} \ge 1 \forall j$$

Dual : Minimize  $\sum d_i K_i$ 

## Iterative Performance and Optimization Algorithm



25 / 65



- Underlying logic behind Queue Decomposition idea:
  - M/G/K/K queue acts as a holding node for the parts.
  - As the population increases, the congestion (blocking) increases as a function of the # of parts within the system.
  - Effective service rates decay as a function of the blocking in the system.



- Underlying logic behind Queue Decomposition idea:
  - M/G/K/K queue acts as a holding node for the parts.
  - As the population increases, the congestion (blocking) increases as a function of the # of parts within the system.
  - Effective service rates decay as a function of the blocking in the system.



- Underlying logic behind Queue Decomposition idea:
  - M/G/K/K queue acts as a holding node for the parts.
  - As the population increases, the congestion (blocking) increases as a function of the # of parts within the system.
  - Effective service rates decay as a function of the blocking in the system.



- Underlying logic behind Queue Decomposition idea:
  - M/G/K/K queue acts as a holding node for the parts.
  - As the population increases, the congestion (blocking) increases as a function of the # of parts within the system.
  - Effective service rates decay as a function of the blocking in the system.

#### Queue Decomposition Algorithm

• Step 1.0: Add a pair of nodes *M*/*G*/*K*/*K* and *M*/*M*/1 for each finite buffer queue. Estimate System population.

$$N^* \leq \frac{\left[\sum_j K_j + m\right]}{2}$$

• Step 2.0: Adjust the free-flow speed and state dependent service rate.

$$V_1(\ell) = V_1(\ell)(1 - p_K(\ell + 1))$$
(1)

$$\mu_n = n \frac{V_1}{\mathcal{L}} \exp\left[-\left(\frac{n-1}{\beta}\right)^{\gamma}\right] \tag{2}$$

 Step 3.0: Calculate the fundamental output measures of residence time w<sub>ℓ</sub>(N), throughput θ<sub>ℓ</sub>(N), and work-in-process n<sub>ℓ</sub> from the Mean Value Analysis algorithm.

#### Queue Decomposition Algorithm

• Step 1.0: Add a pair of nodes *M*/*G*/*K*/*K* and *M*/*M*/1 for each finite buffer queue. Estimate System population.

$$\mathsf{N}^* \leq \frac{\left[\sum_j K_j + m\right]}{2}$$

• Step 2.0: Adjust the free-flow speed and state dependent service rate.

$$V_1(\ell) = V_1(\ell)(1 - \rho_{\mathcal{K}}(\ell + 1))$$
(1)

$$\mu_n = n \frac{V_1}{\mathcal{L}} \exp\left[-\left(\frac{n-1}{\beta}\right)^{\gamma}\right]$$
(2)

 Step 3.0: Calculate the fundamental output measures of residence time w<sub>ℓ</sub>(N), throughput θ<sub>ℓ</sub>(N), and work-in-process n<sub>ℓ</sub> from the Mean Value Analysis algorithm.

### Queue Decomposition Algorithm

• Step 1.0: Add a pair of nodes *M*/*G*/*K*/*K* and *M*/*M*/1 for each finite buffer queue. Estimate System population.

$$N^* \leq \frac{\left[\sum_j K_j + m\right]}{2}$$

• Step 2.0: Adjust the free-flow speed and state dependent service rate.

$$V_1(\ell) = V_1(\ell)(1 - p_{\mathcal{K}}(\ell + 1))$$
(1)

$$\mu_n = n \frac{V_1}{\mathcal{L}} \exp\left[-\left(\frac{n-1}{\beta}\right)^{\gamma}\right]$$
(2)

• Step 3.0: Calculate the fundamental output measures of residence time  $w_{\ell}(N)$ , throughput  $\theta_{\ell}(N)$ , and work-in-process  $n_{\ell}$  from the Mean Value Analysis algorithm.

If one fixes the number of servers, one can solve for the blocking probability of the M/M/1/K system.

$$\mathsf{p}_{\mathsf{K}} = \frac{(1-\rho)\rho^{\mathsf{K}}}{1-\rho^{\mathsf{K}+1}} \Rightarrow \mathsf{K} = \left\lceil \frac{\mathsf{ln}(p_{\mathsf{K}}/(1-\rho+p_{\mathsf{K}}\rho))}{\mathsf{ln}(\rho)} \right\rceil$$
(3)

$$B = \frac{\left(\ln\left(\frac{p_{K}}{1-\rho+\rho_{K}\rho}\right) - \ln(\rho)\right)\left(2 + \sqrt{\frac{\rho}{e^{s^{2}}}}s^{2} - \sqrt{\frac{\rho}{e^{s^{2}}}}\right)}{2\ln(\rho)}$$

In the case of *c* = 1, the following expression is obtained for the blocking probability:

$$\rho_{K} = \frac{\rho^{\frac{\sqrt{\rho}s^{2} - \sqrt{\rho} + 2K}{2 + \sqrt{\rho}s^{2} - \sqrt{\rho}}} \left(\rho - 1\right)}{\left(\rho^{2\frac{1 + \sqrt{\rho}s^{2} - \sqrt{\rho} + K}{2 + \sqrt{\rho}s^{2} - \sqrt{\rho}}} - 1\right)}$$

If one fixes the number of servers, one can solve for the blocking probability of the M/M/1/K system.

$$\mathbf{p}_{\mathsf{K}} = \frac{(1-\rho)\rho^{\mathsf{K}}}{1-\rho^{\mathsf{K}+1}} \Rightarrow \mathsf{K} = \left\lceil \frac{\ln(p_{\mathsf{K}}/(1-\rho+p_{\mathsf{K}}\rho))}{\ln(\rho)} \right\rceil \tag{3}$$

$$B = \frac{\left(\ln\left(\frac{p_{\kappa}}{1-\rho+p_{\kappa}\rho}\right) - \ln(\rho)\right)\left(2 + \sqrt{\frac{\rho}{e^{s^2}}}s^2 - \sqrt{\frac{\rho}{e^{s^2}}}\right)}{2\ln(\rho)}$$

In the case of c = 1, the following expression is obtained for the blocking probability:

$$\rho_{K} = \frac{\rho^{\frac{\sqrt{\rho}s^{2} - \sqrt{\rho}+2K}{2+\sqrt{\rho}s^{2} - \sqrt{\rho}}}(\rho - 1)}{\left(\rho^{2\frac{1+\sqrt{\rho}s^{2} - \sqrt{\rho}+K}{2+\sqrt{\rho}s^{2} - \sqrt{\rho}}} - 1\right)}$$

(4)

If one fixes the number of servers, one can solve for the blocking probability of the M/M/1/K system.

$$\mathsf{p}_{\mathsf{K}} = \frac{(1-\rho)\rho^{\mathsf{K}}}{1-\rho^{\mathsf{K}+1}} \Rightarrow \mathsf{K} = \left\lceil \frac{\mathsf{ln}(p_{\mathsf{K}}/(1-\rho+p_{\mathsf{K}}\rho))}{\mathsf{ln}(\rho)} \right\rceil \tag{3}$$

$$B = \frac{\left(\ln\left(\frac{p_{\kappa}}{1-\rho+\rho_{\kappa}\rho}\right) - \ln(\rho)\right)\left(2 + \sqrt{\frac{\rho}{e^{s^2}}}s^2 - \sqrt{\frac{\rho}{e^{s^2}}}\right)}{2\ln(\rho)}$$

In the case of c = 1, the following expression is obtained for the blocking probability:

$$p_{K} = \frac{\rho^{\frac{\sqrt{\rho}s^{2} - \sqrt{\rho} + 2K}{2 + \sqrt{\rho}s^{2} - \sqrt{\rho}}} \left(\rho - 1\right)}{\left(\rho^{2\frac{1 + \sqrt{\rho}s^{2} - \sqrt{\rho} + K}{2 + \sqrt{\rho}s^{2} - \sqrt{\rho}}} - 1\right)}$$
(5)

(4)





The standard Equation 6 in the MVA for the expected delay time at a queue is based upon the PASTA property that

$$w_{\ell}(N) = \tau_{\ell}[1 + n_{\ell}(N - 1)]$$
(6)

Accounting for the remaining service time which is a function of the utilization of the queue, the full service time of the number of customers in the queue, and the full service time of the arriving customer:

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$
(7)

The standard Equation 6 in the MVA for the expected delay time at a queue is based upon the PASTA property that

$$w_{\ell}(N) = \tau_{\ell}[1 + n_{\ell}(N - 1)]$$
(6)

Accounting for the remaining service time which is a function of the utilization of the queue, the full service time of the number of customers in the queue, and the full service time of the arriving customer:

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$
(7)

# Mean Value Analysis (MVA) Algorithm

 Reiser and Lavenberg's modified property of product-form networks to estimate the delay or residence time at the queue:

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$
(8)

Little's equation for product chains:

$$\lambda_{\ell}(N) = \frac{N}{\left[\sum_{\ell=1}^{m} w_{\ell}(N)\alpha_{\ell}\right]}$$

Little's equation for queues:

$$n_{\ell}(N) = \lambda_{\ell}(N) w_{\ell}(N) \tag{10}$$

# Mean Value Analysis (MVA) Algorithm

• Reiser and Lavenberg's modified property of product-form networks to estimate the delay or residence time at the queue:

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$
(8)

• Little's equation for product chains:

$$\lambda_{\ell}(N) = \frac{N}{\left[\sum_{\ell=1}^{m} w_{\ell}(N)\alpha_{\ell}\right]}$$
(9)

Little's equation for queues:

$$n_{\ell}(N) = \lambda_{\ell}(N) w_{\ell}(N) \tag{10}$$

# Mean Value Analysis (MVA) Algorithm

• Reiser and Lavenberg's modified property of product-form networks to estimate the delay or residence time at the queue:

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$
(8)

• Little's equation for product chains:

$$\lambda_{\ell}(N) = \frac{N}{\left[\sum_{\ell=1}^{m} w_{\ell}(N) \alpha_{\ell}\right]}$$
(9)

• Little's equation for queues:

$$n_{\ell}(N) = \lambda_{\ell}(N) w_{\ell}(N) \tag{10}$$

### Sequential Quadratic Programming Problem

QPP : Minimize 
$$f(x_{\ell}) = \nabla f(x_{\ell})^{t} p + \frac{1}{2} p^{t} H(x_{\ell}) p$$

subject to :  $g_i(x_\ell) + \nabla g_i(x_\ell)^t p \le 0 \ \forall \ell \in \mathcal{M}$ 

where for the network with a given population N:

- $n_{\ell} :=$  is the expected length of queue  $\ell$ ,
- λ<sub>ℓ</sub> := is the throughput products at queue ℓ,
- $w_{\ell}$  := is the expected delay products at queue  $\ell$ ,
- $x_{\ell}$  := is the decision vector which is a function of  $\mu_{\ell}, K_{\ell}, N$
- $\rho_{\ell} :=$  utilization rates of each queue,
- p := is a direction vector,
- $\mathcal{M}$  := is the set of inequalities described in (1)-(6) or (7) through (12)

# Optimization Integrated MVA Algorithm

Step 1.0 Given a starting solution  $x = (\mu_{\ell}, K_{\ell}, N)$ , formulate: SQP( $x_{\ell}$ )

Step 2.0 Solve  $SQP(x_{\ell})$  by calculating:

ep 2.1 Average delay at each queue

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$

Step 2.2 Average throughput at each queue

$$\lambda_{\ell} = \frac{N}{\sum_{\ell=1}^{N} w_{\ell} y_{\ell}}$$

Step 2.3 Average number at each queue  $n_\ell = \lambda_\ell w_\ell$ 

Step 3.0After solving QPP( $x_l$ ), set  $x_{l+1} = x_l + p$ Step 4.0Check for convergence ( $\epsilon = 1.0 \times 10^{-7}$ )

Set  $k \leftarrow k+1$  and repeat Step 2.0

## Optimization Integrated MVA Algorithm

Step 1.0Given a starting solution  $x = (\mu_{\ell}, K_{\ell}, N)$ , formulate:SQP( $x_{\ell}$ )

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$

Step 2.2 Average throughput at each queue

$$\lambda_{\ell} = \frac{N}{\sum_{\ell=1}^{N} w_{\ell} y_{\ell}}$$

Step 2.3 Average number at each queue  $n_{\ell} = \lambda_{\ell} w_{\ell}$ 

Step 3.0After solving QPP( $x_l$ ), set  $x_{l+1} = x_l + p$ Step 4.0Check for convergence ( $\varepsilon = 1.0 \times 10^{-7}$ )

Set  $k \leftarrow k+1$  and repeat Step 2.0

### Optimization Integrated MVA Algorithm

Step 1.0Given a starting solution  $x = (\mu_{\ell}, K_{\ell}, N)$ , formulate:SQP( $x_{\ell}$ )

$$w_{\ell}(N) = \rho_{\ell}(N-1)\frac{\tau_{\ell}(1+s^2)}{2} + (n_{\ell}(N-1) - \rho_{\ell}(N-1))\tau_{\ell} + \tau_{\ell}$$

Step 2.2 Average throughput at each queue

$$\lambda_{\ell} = \frac{N}{\sum_{\ell=1}^{N} w_{\ell} y_{\ell}}$$

Step 2.3 Average number at each queue

 $n_{\ell} = \lambda_{\ell} w_{\ell}$ 

Step 3.0After solving  $QPP(x_{\ell})$ , set  $x_{\ell+1} = x_{\ell} + p$ Step 4.0Check for convergence ( $\epsilon = 1.0 \times 10^{-7}$ )

Set  $k \leftarrow k+1$  and repeat Step 2.0

# Series Comparison

	Primal Problem									
D	m	$\mu_{1}, \mu_{2}$	$K_1, K_2$	Ν	θ	W	B&B			
8	2	(1,1)	(4,3)	5	0.833	6.00	37			
9	2	(1,1)	(5,4)	6	0.857	7.00	24			
13	2	(.983,.983)	(7,6)	8	0.874	9.15	22			

Table 1. Two-stage Primal and Dual Comparison Experiments

	Primal Problem									
D	т	$\mu_{1}, \mu_{2}$	$K_{1}, K_{2}$	Ν	θ	W	B&B			
8	2	(1,1)	(4,3)	5	0.833	6.00	37			
9	2	(1,1)	(5,4)	6	0.857	7.00	24			
13	2	(.983,.983)	(7,6)	8	0.874	9.15	22			

	Dual Problem									
m	$\mu_1, \mu_2$	$K_{1}, K_{2}$	Ν	θ	W	B&B				
2	(1,1)	(4,3)	5	0.833	6.00	8				
2	(1,1)	(4,5)	6	0.857	7.00	54				
2	(1,1)	(5,6)	7	0.875	8.00	71				

Table 1. Two-stage Primal and Dual Comparison Experiments

# 3-Stage Experiments

		$\lambda \longrightarrow$	(1)—	->	2)		<b>3</b> )→θ		
		·					<u> </u>		
#	s²	$\bar{\mu}^*$	K*	N*	$\theta_{\alpha}, \theta_{s}$	%	$W_{\alpha}, W_{s}$	%	B&B
1	1	(1, 1, 1)	(6,7,7)	12	(0.8569,0.8431)	1.64	(14.003,14.233)	1.62	493
2	1	(1,1,1)	(6,8,8)	13	(0.8665,0.8514)	1.77	(15.004,15.269)	1.74	2310
3	1	(1,1,1)	(9,9,10)	16	(0.8887,0.8765)	1.39	(18.005,18.254)	1.36	408
4	1	(1,1,1)	(11, 11, 12)	19	(0.9045,0.8931)	1.28	(21.006,21.274)	1.26	433
5	1	(1.01,1.01,0.98)	(17,18,17)	28	(0.9307,0.9233)	0.80	(30.086,30.325)	0.79	386
6	1/4	(1,1,1)	(2,3,3)	6	(0.8466,0.8904)	4.92	(7.087,6.739)	5.16	86
7	1/2	(1,1,1)	(4,4,4)	8	(0.8532,0.8666)	1.55	(9.377,9.2318)	1.57	33
8	3/4	(1,1,1)	(6,5,5)	10	(0.8556,0.8554)	0.02	(11.687,11.690)	0.03	331
9	5/4	(1,1,1)	(8,8,6)	13	(0.8487,0.8614)	1.47	(15.3182,15.091)	1.51	190
10	3/2	(1,1,1)	(9,8,9)	15	(0.8505,0.8252)	3.07	(17.6362,18.177)	2.98	302
11	$\frac{1}{2}, 1, \frac{1}{2}$	(1,1,1)	(4,5,5)	9	(0.8502,0.8533)	0.36	(10.586,10.547)	0.37	82
							. 9		Δ
					4		<b>-</b> ()		0
			I/G/c/c			G/c/c			
12	(1,1,1)	(1,1,1)	(7,7,6)	12	(0.8444,0.8240)	2.47	(14.212,14.562)	2.41	254
13	$(\frac{1}{2}, 1, \frac{1}{2})$	(1,1,1)	(5,5,6)	10	(0.8510,0.8432)	0.93	(11.7503,11.859)	0.92	564
	2 21								

Table: Three-stage Experiments

# SQP Optimization Experiment

FINAL CONVERGENCE ANALYSIS	
Objective function value:	F(X) = 0.1333333D+01
Approximation of solution:	X =
service rate -> 0.1000000D+01 0	1000000D+01 0.1000000D+01
buffers-> 0.5000000D+01 0	5000000D+01 0.6000000D+01
population-> 0.1000000D+02	
Constraint function values:	G(X) =
0.0000000D+00 0.14895618D-	-00 0.14895618D+00 0.14895618D+00
0.50438204D-02 0.0000000D-	-00 0.12314750D+01 0.11708550D+01
0.17979592D+01	
Distances from lower bounds:	XL-X =
-0.2000000D+00 -0.2000000D-	-00 -0.2000000D+00 -0.3000000D+01
-0.3000000D+01 -0.4000000D-	-01 -0.5000000D+01
Distances from upper bounds:	XU-X =
0.2000000D+01 0.2000000D-	-01 0.2000000D+01 0.2000000D+01
0.2000000D+01 0.1000000D-	-01 0.3000000D+01
Number of function calls:	NFUNC = 414
- within TR method:	$NF_TR = 119$
- integer derivatives:	NF_2D = 295
Number of gradient calls:	NGRAD = 39
Number of calls of QP solver:	NQL = 179
- 2nd order corrections:	NUL2 = 59
Number of B&B nodes:	NUDES = 564 <
Termination reason:	IFAIL = U

# 4-Stage Experiments

	$\lambda$ —		1)	2–	→ <u>3</u>	•	$4 \rightarrow \theta$		
#	<i>s</i> <sup>2</sup>	<i>μ</i> *	K*	N*	$\theta_{\alpha}, \theta_{s}$	%	$W_{\alpha}, W_{s}$	%	B&B
1	1	(1,1,1,1)	(6,7,6,6)	15	(0.8331,0.8165)	2.03	(18.004,18.371)	2.00	872
2	1	(1,1,1,1)	(6,7,9,9)	18	(0.8569,0.8373)	2.34	(21.004,21.497)	2.29	179
3	1	(1,1,1,1)	(9,10,11,11)	23	(0.8817,0.8697)	1.38	(26.085,26.446)	1.37	2974
4	1	(1, 1, 1, 1)	(12,13,13,13)	28	(0.8999,0.8907)	1.03	(31.113,31.435)	1.02	2575
5	1	(1,1,1,1)	(19,20,19,19)	41	(0.9306,0.9221)	0.92	(44.057,44.462)	0.91	4224
6	1/4	(1,1,1,1)	(3,4,3,3)	9	(0.8348,0.8944)	6.66	(10.781,10.062)	7.15	4249
7	1/2	(1,1,1,1)	(4,4,5,4)	11	(0.8344,0.8545)	2.35	(13.184,12.872)	2.42	65
8	3/4	(1,1,1,1)	(6,5,5,5)	13	(0.8337,0.8347)	0.12	(15.5927,15.573)	0.13	4774
9	5/4	(1,1,1,1)	(8,7,7,7)	17	(0.8326,0.8394)	0.81	((20.4171,20.253)	0.81	2360
10	3/2	(1,1,1,1)	(8,8,9,8)	19	(0.8322,0.7960)	4.55	(22.8307,23.869)	4.35	2803
11	$\frac{3}{4}, 1, 1, \frac{3}{4}$	(1, 1, 1, 1)	(6,5,7,5)	14	(0.8321,0.8242)	0.96	(16.825,16.986)	0.95	2313
						3-	M/G/c/c	4	<b>►</b> θ
12	(1.1.1.1)	(1.1.1.1)	(6.7.7.7)	16	(0.8301.0.8057)	3.03	(19.2741.19.858)	2.94	1523
13	$(\frac{1}{2}, 1, 1, \frac{1}{2})$	(1,1,1,1)	(6,7,6,6)	15	(0.8406,0.8289)	1.41	(17.8438,18.092)	1.37	506

Table: Four-stage Experiments

## Four-Stage Split and Merge



s <sup>2</sup>	<i>μ</i> *	K*	N*	$\theta_{\alpha}, \theta_{s}$	%	$W_{\alpha}, W_{s}$	%	B&E
(1,1,1,1)	(1.33,0.67,0.67,1.33)	(5,6,6,6)	14	(1.0158,0.9913)	2.47	(13.782,14.122)	2.41	5946
(1, 1, 1, 1)	(1.35, 0.65, 0.65, 1.35)	(8,9,9,9)	20	(1.0818,1.0752)	0.61	(18.488,18.600)	0.60	9
(1,1,1,1)	(1.34,0.66,0.67,1.33)	(10,10,10,10)	22	(1.1019,1.1098)	0.71	(19.966,19.822)	0.73	568
(1, 1, 1, 1)	(1.35, 0.65, 0.65, 1.35)	(15, 16, 16, 16)	34	(1.1488, 1.1688)	1.71	(29.596,29.088)	1.75	3397
(1, 1, 1, 1)	(1.35, 0.65, 0.65, 1.35)	(24,23,24,24)	50	(1.1752,1.2143)	3.22	(42.546,41.173)	3.33	130
$(1, \frac{1}{2}, \frac{1}{2}, 1)$	(1.35,0.65,0.65,1.35)	(23,23,23,24)	49	(1.1927,1.2337)	3.32	(41.085,39.716	3.45	22
$(1, \frac{3}{4}, \frac{3}{4}, 1)$	(1.35,0.65,0.65,1.35)	(16,13,12,16)	31	(1.1504, 1.1697)	1.65	(26.947,26.501)	1.68	3353
$(1, \frac{3}{2}, \frac{3}{2}, 1)$	(1.35, 0.65, 0.65, 1.35)	(11, 14, 13, 11)	27	(1.1038, 1.1019)	0.17	(24.462,24.502)	0.16	19
(1,2,2,1)	(1.35,0.65,0.65,1.35)	(10,10,10,10)	22	(1.0536,1.0428)	1.04	(20.882,21.096)	1.01	12

Table: Four-stage Split and Merge Experiments

# Four-Stage Split and Merge w/ Conveyors



	<b>s</b> <sup>2</sup>	$\bar{\mu}^*$	K*	N*	$\theta_{\alpha}, \theta_s$	%	$W_{\alpha}, W_{s}$	%	B&B
Î	(1,1,1,1)	(1.35,0.65,0.65,1.35)	(5,6,6,6)	14	(1.0094,1.0403)	2.97	(13.869,13.457)	3.06	429
	(1, 1, 1, 1)	(1.34, 0.66, 0.66, 1.34)	(6,7,7,7)	16	(1.0533,1.0760)	2.11	(15.190,14.869)	2.16	571
	(1, 1, 1, 1)	(1.23, 0.77, 0.71, 1.29)	(8,8,8,9)	19	(1.1034, 1.1088)	0.49	(17.219,17.134)	0.50	2321
	(1, 1, 1, 1)	(1.35, 0.65, 0.65, 1.35)	(11,11,11,12)	25	(1.1514, 1.1506)	0.07	(21.714,21.726)	0.06	337
	(1, 1, 1, 1)	(1.34, 0.66, 0.65, 1.233)	(12,13,13,13)	28	(1.1714, 1.1684)	0.26	(23.904,23.962)	0.24	1764
	$(1, \frac{1}{2}, \frac{1}{2}, 1)$	(1.35, 0.65, 0.65, 1.35)	(6,7,6,6)	15	(1.0607, 1.0952)	3.15	(14.141, 13.696)	3.25	90
	(1,2,2,1)	(1.19,0.81,0.81,1.19)	(7,9,8,9)	19	(1.0636,1.0404)	2.23	(17.863,18.261)	2.18	196

Table: Four-stage Split and Merge Experiments with Conveyors

# Six-Stage Split and Merge



s <sup>2</sup>	$\bar{\mu}^*$	K*	N*	$\theta_{\alpha}, \theta_{s}$	%
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(4,5,5,5,5,5)	18	(1.0147, 1.0055)	0.91
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(5,5,6,6,5,6)	20	(1.0522,1.0570)	0.45
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(6,7,7,7,7,7)	24	(1.1102, 1.1182)	0.72
(1,1,1,1,1,1)	(0.74,0.74,1.51,1.51,0.76,0.75)	(8,8,8,8,8,9)	28	(1.1507,1.1657)	1.29
(1,1,1,1,1,1)	(0.76, 0.75, 1.49, 1.49, 0.75, 0.75)	(8,10,10,10,10,9)	32	(1.1851,1.2014)	1.36
$(1,1,\frac{1}{2},\frac{1}{2},1,1)$	(0.76, 0.76, 1.49, 1.49, 0.76, 0.74)	(5,6,6,6,7,7)	22	(1.1065,1.1273)	1.85
$(1,1,\frac{3}{4},\frac{3}{4},1,1)$	(0.74, 0.74, 1.50, 1.49, 0.77, 0.72)	(5,7,9,8,6,6)	24	(1.1117, 1.1184)	0.60
$(1,1,\frac{3}{2},\frac{3}{2},1,1)$	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(6,7,8,8,6,8)	25	(1.1022,1.0978)	0.40
(1,1,2,2,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(7,9,8,9,6,8)	27	(1.1041, 1.0849)	1.77

$W_{\alpha}, W_s$	%	B&B
(35.480,35.799)	0.89	365
(38.0144,37.839)	0.46	1220
(43.234,42.925)	0.72	808
(48.667,48.038)	1.31	3287
(54.004,53.269)	1.38	9039
(39.764,39.027)	1.89	1775
(43.176,42.915)	0.61	5657
(45.364,45.543)	0.39	237
(48.908,49.773)	1.74	3543

# Six-Stage Split and Merge with Conveyors



s <sup>2</sup>	$\bar{\mu}^*$	K*	N*	$\theta_{\alpha}, \theta_{s}$	%
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(3,4,4,4,4,4)	15	(1.0210,1.0599)	3.67
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(4,5,4,5,4,5)	17	(1.0705, 1.0920)	1.97
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(5,5,5,5,6,5)	19	(1.1116, 1.1293)	1.57
(1,1,1,1,1,1)	(0.75,0.75,1.50,1.50,0.75,0.75)	(5,6,7,7,6,6)	22	(1.1610,1.1563)	0.41
(1,1,1,1,1,1)	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(6,7,7,7,7,7)	24	(1.1878, 1.1895)	0.14
$(1,1,\frac{1}{2},\frac{1}{2},1,1)$	(0.75, 0.75, 1.50, 1.50, 0.75, 0.75)	(4,5,5,5,5,5)	18	(1.1119, 1.1189)	0.63
(1,1,2,2,1,1)	(0.75,0.75,1.50,1.50,0.75,0.75)	(5,7,5,5,7,6)	21	(1.1106,1.1277)	1.52
	$W_{\alpha}, W_{s}$	% B&E	3		
	(29.383,28.301)	3.82 7269	)		
	(31.761,31.133)	2.02 7164	Ļ		
	(34.186,33.647)	1.60 7871			
	(37.898,38.049)	0.40 577			
	(40.410,40.350)	0.15 463			
	(32.376,32.171)	0.64 7523			
	(37 816 37 242)	1 54 9527	,		

# Ten-stage Split and Merge



s <sup>2</sup>	$\overline{\mu}^*$			K*			N*
(1,,1)	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(7	7,8,8,8,8,8,8	8,8,8,8)	45
(1,, 1)	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(8,12,1	12,12,11,12	2,8,12,12,12)	61
(1,, 1)	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(12,14,1	14,14,14,14	,14,14,14,14)	74
(1,, 1)	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(16,17,1	17,17,17,17	,17,17,16,17)	89
$(1, \frac{1}{2}, \dots, \frac{1}{2}, 1)$	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(12,13,1	13,13,13,13	,13,13,13,13)	70
$(1, 2, \dots, 2, 1)$	(0.625,1.25,0.625,1.25,.	,1.25,	0.625,1.25,0.625)	(17,18,1	18,18,19,18	,18,18,18,19)	96
	$\theta_{\alpha}, \theta_{s}$	%	$W_{\alpha}, W_{s}$	%	B&B		
	(0.9416,0.9120)	3.25	(47.791,49.342)	3.14	231		
	(1.002,0.9981)	0.39	(60.878,61.116)	0.39	2303		
	(1.0316,1.0347)	0.30	(71.733,71.583)	0.21	1083		
	(1.0547,1.0526)	0.20	(84.384,84.553)	0.20	3415		
	(1.0402,1.0436)	0.33	(67.295,67.078)	0.33	1304		
	(1.0302,1.0116)	1.84	93.186,94.899)	1.81	1123		

#### Ten-stage Split and Merge with Conveyors



#### Resulting Rule Patterns

• For the  $\mu$ , given the right hand size service rate bound m, the  $\mu$ - allocation should follow the topological split and branching probabilities proportionally such that the expected utilization rate

$$\mu \to \rho_{\ell} \approx 1 \ \forall \ell \in G(V, E)$$

• For the buffer allocation, a uniform allocation should prevail no matter what the split-merge topology configuration.

$$K_\ell \to \frac{K}{m}$$

This latter result is surprising.The combined two pattern rules seem to be very robust

#### Resulting Rule Patterns

• For the  $\mu$ , given the right hand size service rate bound m, the  $\mu$ - allocation should follow the topological split and branching probabilities proportionally such that the expected utilization rate

$$\mu \to \rho_{\ell} \approx 1 \ \forall \ell \in G(V, E)$$

• For the buffer allocation, a uniform allocation should prevail no matter what the split-merge topology configuration.

$$K_\ell \to \frac{K}{m}$$

•This latter result is surprising.

•The combined two pattern rules seem to be very robust.

### Resulting Rule Patterns

• For the  $\mu$ , given the right hand size service rate bound m, the  $\mu$ - allocation should follow the topological split and branching probabilities proportionally such that the expected utilization rate

$$\mu \to \rho_{\ell} \approx 1 \ \forall \ell \in G(V, E)$$

• For the buffer allocation, a uniform allocation should prevail no matter what the split-merge topology configuration.

$$K_\ell \to \frac{K}{m}$$

•This latter result is surprising.

•The combined two pattern rules seem to be very robust.

#### Service Rate & Buffer Allocation Problem

- Simultaneous x = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\circ \ \mu(m) \ {\rm should} \ {\rm follow} \ {\rm the} \\ {\rm topology} \ {\rm and} \ {\rm be} \\ {\rm proportional} \ {\rm to} \ \rho_\ell \equiv 1$ 
    - o K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well

#### Open Questions

- Larger Networks → Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies



#### Service Rate & Buffer Allocation Problem

- Simultaneous x = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - o K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well.

#### Open Questions

- Larger Networks → Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies



#### • Service Rate & Buffer Allocation Problem

- Simultaneous x = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well

#### Open Questions

- Larger Networks → Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies



#### • Service Rate & Buffer Allocation Problem

- Simultaneous x = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well.

#### Open Questions

- Larger Networks → Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies



#### • Service Rate & Buffer Allocation Problem

- Simultaneous × = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well.

#### Open Questions

- Larger Networks → Patterns
- Patterns for {λ, μ, c, K, simultaneously
- Mixed Network Topologies



#### • Service Rate & Buffer Allocation Problem

- Simultaneous × = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well.

#### Open Questions

- Larger Networks  $\rightarrow$  Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies



#### • Service Rate & Buffer Allocation Problem

- Simultaneous × = (μ, K)
   Optimization
- Uniform Pattern verification
  - $\mu(m)$  should follow the topology and be proportional to  $\rho_{\ell} \equiv 1$
  - K should be uniform.
- Includes general service and the material handling system.
- Performs pretty well.

#### Open Questions

- Larger Networks  $\rightarrow$  Patterns
- Patterns for {λ, μ, c, K, N} simultaneously
- Mixed Network Topologies

