

## A Comparative Study on M/M/1 and M/M/C Queueing Models Using Monte Carlo Simulation

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### Abstract

This paper explored the future behavior of railway system, using Monte Carlo Simulation techniques, where find out and to reduce the customer waiting time and also ensure to provide the better service to the customers .Hence this studies revealed and fulfilled the customer needs and expectations and also maintaining the customer satisfaction level. This study based on the arrival and service patterns and purely on time dependent.

**Keywords:** Probability distribution, single channel queueing model (M/M/1),multi channelqueueing model(M/M/C),Monte Carlo Simulation, queue length, system length.

### INTRODUCTION

In general, a queue is a waiting line of people or things waiting to be handled, usually in sequential order starting at the beginning or top of the line or sequence.A waiting line especially of persons or vehicles. In computer technology, a queue is a sequence of work objects that are waiting to be processed. The possible factors, arrangements, and processes related to queues are known as queueing theory.

The history of queueing theory goes back nearly 100 years. It was born with the work of A.K. Erlang who published in 1909 his paper, the theory of probabilities and telephone conversations [2].Queueing theory is the mathematical study of waiting lines, or queues. In queueing theory, a model is constructed so that queue lengths and waiting time can be predicted [1].A mathematical method of analyzing the congestions and delays of waiting in line. Queueing theory examines every

component of waiting in line to be served, including the arrival process, service process, number of servers, number of system places and the number of "customers" (which might be people, data packets, cars, etc.).

Simulation was introduced Mr. John Von Neuman and Stanislaw Ulam [5] were given the first important application in the behavior of neutrons in a nuclear shielding problem with this remarkable success, it became very popular and it's a base for many applications in business and industry development.

Simulation is the imitation of the operation of a real-world process or system over time [3]. Simulation is the process of designing a model of a real system and conducting experiments with this model for the purpose of either understanding the behavior of the system and/or evaluating various strategies for the operation of the system [4]. Simulation is a very flexible modeling approach, which makes it one of the most widely used Operational Research techniques. The approach taken is to model the behaviour of individual elements within the system, often using random sampling to generate realistic variability.

The Monte Carlo approach has proved to be a valuable and flexible computational tool in modern finance. This paper discusses some of the recent applications of the Monte Carlo method to security pricing problems, with emphasis on improvements in efficiency. We first review some variance reduction methods that have proved useful in finance. Then we describe the use of deterministic low-discrepancy sequences, also known as quasi-Monte Carlo methods, for the valuation of complex derivative securities. We summarize some recent applications of the Monte Carlo method to the estimation of partial derivatives or risk sensitivities and to the valuation of American options. We conclude by mentioning other applications.

## **DESCRIPTION OF THIS MODEL**

Waiting times or queues are a common phenomenon in everyday life, especially in the public service organizations that are for profit making. A queue forms because resources are limited generally queues are forming in such places like Railway ticket counters [7] using Monte Carlo simulation method are used to reduce the system queue length. Similarly the Monte Carlo simulation method has been used in medical centres [8] and toll plazas [9], super markets, cinema theaters and public services departments etc... In fact it makes economic sense to have queues. For an interesting factor as queue length or waiting time which is evaluating the system performance of the organization, especially in terms of average service time, system utilization and explicit cost implied for the assigned task.

Research and Analysis in most cases have revealed that the customers will often leave a counter without making a purchase rather than stand in a long queue or slow

moving, causes the customer will desperate to get the end results. Despite in the modern era and advanced technology designed to minimize waiting times, queue management remains is a challenging task for every organization. When queue are not managed well, undoubtedly result will have more and more unhappy customers.

The objective of this study was to identify and minimize the customer waiting time and efficient and effective queuing management system.

In these studies analyzed which are the main factors influenced to reduce the customer waiting time in the queuing system M/M/1 as well as the organizational benefits.

There are 3 counters in erode railway station which means consisting of three servers. A queue forms whenever current demand exceeds the existing capacity to serve when each counter is so busy that arriving customers cannot avail the immediate service facility. So each server process is done as a queuing model in this situation. Necessary data are collected in Erode railway ticket counter, the observations for number of customers in a queue, and time to be taken each customer to avail the service, arrival time and departure time were taken. Based on the data the whole procedure of the service unit was observed and recorded using Monte Carlo simulation M/M/1 method to arrive the results.

The aim of study is queuing system is trying to detect the variability in a quality of service due to queues in avail results , find the average queue length before getting served in order to improve the quality of the services where required.

Already we studied in [6] and [10] the future behavior of railway system in single and multi-channel Queueing model using Monte Carlo simulation method. In this paper we analyzed the some other Queue of Southern Railway system both single and multi-channel Queueing model. The results were found that waiting time of customer marginally reduced in multi-channel. This study is purely based on time based because each customer the waiting time can be calculated accurately.

In single channel Queueing model the Queue length is so high, so we go for multi-channel Queueing model. Hence multi channels would be a more beneficial rather than the single servers.

**Arrival distribution for each place**

Chennai		
Arrival Time	No. of Arrival	Prob.
0.3	82	0.030
1.0	158	0.057
1.3	365	0.132
2.0	416	0.150
2.3	312	0.113
3.0	427	0.154
3.3	675	0.244
4.0	332	0.120

Thirupathy		
Arrival Time	No. of Arrival	Prob.
0.3	21	0.046
1.0	49	0.108
1.3	145	0.321
2.0	-	-
2.3	-	-
3.0	198	0.437
3.3	-	-
4.0	40	0.088

Kerala		
Arrival Time	No. of Arrival	Prob.
0.3	56	0.070
1.0	98	0.122
1.3	248	0.309
2.0	41	0.051
2.3	-	-
3.0	128	0.160
3.3	103	0.129
4.0	127	0.159

Trichy		
Arrival Time	No. of Arrival	Prob.
0.3	-	-
1.0	87	0.117
1.3	153	0.206
2.0	168	0.226
2.3	-	-
3.0	245	0.330
3.3	-	-
4.0	89	0.121

NagarKoil		
Arrival Time	No. of Arrival	Prob.
0.3	-	-
1.0	-	-
1.3	462	0.357
2.0	235	0.182
2.3	-	-
3.0	367	0.283
3.3	126	0.097
4.0	105	.081

**Service Distribution for each place**

Chennai		
Service Time	No. of Service	Prob.
0.30	56	0.021
1.00	148	0.056
1.30	357	0.136
2.00	395	0.151
2.30	286	0.109
3.00	419	0.160
3.30	643	0.245
4.00	320	0.122

Thirupathy		
Service Time	No. of Service	Prob.
0.30	40	0.099
1.00	61	0.151
1.30	98	0.243
2.00	-	-
2.30	-	-
3.00	187	0.462
3.30	-	-
4.00	18	0.045

Kerala		
Service Time	No. of Service	Prob.
0.30	-	0
1.00	97	0.133
1.30	149	0.204
2.00	158	0.217
2.30	-	-
3.00	236	0.324
3.30	-	-
4.00	89	0.122

<b>Trichy</b>		
<b>Service Time</b>	<b>No. of Service</b>	<b>Prob.</b>
0.30	49	0.063
1.00	102	0.131
1.30	227	0.292
2.00	63	0.081
2.30	-	-
3.00	124	0.159
3.30	98	0.126
4.00	115	0.148

<b>Nagarkoil</b>		
<b>Service Time</b>	<b>No. of Service</b>	<b>Prob.</b>
0.30	-	-
1.00	-	-
1.30	457	0.364
2.00	225	0.180
2.30	-	-
3.00	371	0.295
3.30	106	0.084
4.00	97	0.077

**Distribution for places**

<b>Places</b>	<b>Prob.</b>
Chennai	0.525
Thirupathy	0.125
Kerala	0.242
Trichy	0.080
Nagarkoil	0.028

**Service time for each places**

<b>Places</b>	<b>Service Time(Per min)</b>
Chennai	0.55
Thirupathy	3.56
Kerala	1.85
Trichy	1.96
Nagarkoil	1.15

**Tag number table for Arrival distribution**

<b>Chennai</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.030	000-029
0.087	030-086
0.219	087-218
0.369	219-368
0.482	369-481
0.636	482-635
0.880	636-879
1.000	880-999

<b>Thirupathy</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.046	000-045
0.154	046-153
0.475	154-474
0.475	475
0.475	475
0.912	476-911
0.912	912
1	913-999

<b>Kerala</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.070	000-069
0.192	070-191
0.501	192-500
0.552	501-551
0.552	552
0.712	553-711
0.841	712-840
1.000	841-999

<b>Trichy</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0	000
0.117	000-116
0.323	117-322
0.549	323-548
0.549	549
0.879	550-878
0.879	879
1000	880-999

<b>Nagarkoil</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
-	-
-	-
0.357	000-356
0.539	357-538
0.539	539
0.822	540-821
0.919	822-918
1.000	919-999

**Tag number table for Service distribution**

<b>Chennai</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.021	000-020
0.077	021-076
0.213	077-212
0.364	213-363
0.473	364-472
0.633	473-632
0.878	633-877
1.000	878-999

<b>Thirupathy</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.099	000-098
0.250	099-249
0.493	250-492
0.493	493
0.493	493
0.955	494-954
0.955	955
1.000	956-999

<b>Kerala</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0	-
0.133	000-132
0.337	133-336
0.554	337-553
0.554	554
0.878	555-877
0.878	878
1.000	879-999

<b>Trichy</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
0.063	000-062
0.194	063-193
0.486	194-485
0.567	486-566
0.567	567
0.726	568-725
0.852	726-851
1.000	825-999

<b>NagarKoil</b>	
<b>Cum. Prob.</b>	<b>Tag No.</b>
-	-
-	-
0.364	000-363
0.544	365-543
0.544	544
0.839	545-838
0.923	839-922
1.000	923-999

**Tag number table for places**

<b>Cum. Prob.</b>	<b>Tag No.</b>
0.525	000-524
0.650	525-649
0.892	650-891
0.972	892-971
1.000	972-999





**Average Queue length of the system (single Channel model):**

Chennai= 44.7600, Thirupathy=6.640, Kerala=17.8800, Trichy=2.300, Nagarkoil=nil

**Average Queue length of the system (Multi-Channel model):**

Chennai (Server 1) =23.060, Chennai (Server 2) =11.420

Thirupathy=11.140, Kerala=0.500, Trichy=2.500, Nagarkoil=nil

**CONCLUSION**

From the Simulation table when comparing with single and multi-channels, the results of the waiting time of the customers are marginally reduced in the multi channels rather than the single channels. Therefore preferably multi channels would be the right choice in place. Also it shows that the few channels where waiting time so less hence to advise the southern railway management those channels should be merged together so that the managerial costing also reduced significantly.

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