

**Instructions**

1. Separate into groups of no more than three persons.
2. Only one submission is needed for each group. Late submission will not be accepted.
3. **Write down all the steps** that you have done to obtain your answers. You may not get full credit even when your answer is correct without showing how you get your answer.
4. **Do not panic.**

Name	ID
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Consider a system which has 2 channels. We would like to find the blocking probability via the Markov chain method. For each of the following models, **draw the Markov chain** via discrete time approximation. Don't forget to indicate the transition probabilities on the arrows. Assume that the duration of each time slot is 1 millisecond. Then, use global balance equations to find (1) the **steady-state probabilities** and then (2) the long-term **call blocking probability**.

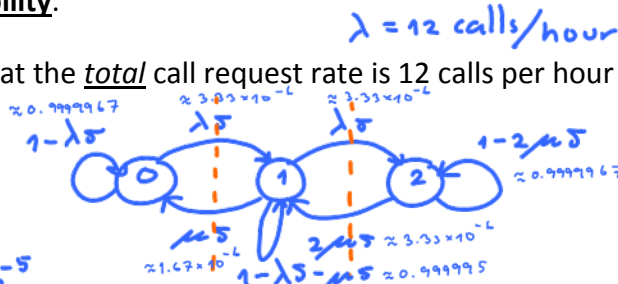
1. **Erlang B** model: Assume that the total call request rate is 12 calls per hour and the average call duration is

$\frac{1}{\mu} = 10 \text{ mins.}$

$\lambda \delta = \frac{12 \times 10^{-3}}{60 \times 10^{-3}} = \frac{10^{-5}}{5} \approx 3.33 \times 10^{-6}$

$\mu \delta = \frac{1 \times 10^{-3} \text{ sec}}{10 \text{ min}} = \frac{10^{-3}}{10 \times 60} = \frac{10^{-5}}{6} \approx 1.67 \times 10^{-6}$

$A = \frac{\lambda}{\mu} = \frac{12}{60} \times 10 = 2 \text{ Erlangs}$

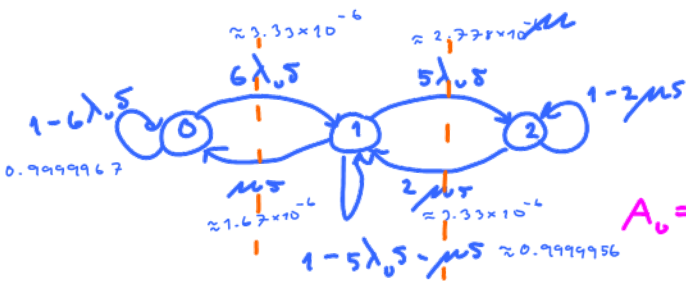


$\lambda \delta p_0 = \mu \delta p_1$   
 $p_1 = \frac{\lambda}{\mu} p_0 = A p_0$

$\lambda \delta p_1 = 2 \mu \delta p_2$   
 $p_2 = \frac{1}{2} \frac{\lambda}{\mu} p_1 = \frac{1}{2} A p_1 = \frac{1}{2} A^2 p_0$

$p_0 + p_1 + p_2 = 1$   
 $p_0 + A p_0 + \frac{1}{2} A^2 p_0 = 1$   
 $p_0 = \frac{1}{1 + A + \frac{1}{2} A^2} = \frac{1}{5} \approx 0.2$   
 $p_1 = \frac{2}{5} \approx 0.4$   
 $p_2 = \frac{1}{2} \times 2 \times \frac{1}{5} = \frac{2}{5} \approx 0.4$   
 $p_b = p_m = p_2 = \frac{2}{5} \approx 0.4$

2. **Engset** model: Assume that there are 6 users. The call request rate for each user is 2 calls per hour and the average call duration is 10 mins.



$\lambda_u \delta = \frac{2 \times 10^{-3}}{(60)^2} = \frac{1}{18} \times 10^{-5}$   
 $\mu \delta = \frac{10^{-5}}{6}$

$A_u = \frac{\lambda_u}{\mu} = \frac{2}{60} \times 10 = \frac{1}{3}$

Global balance equation

$6 \lambda_u \delta p_0 = \mu \delta p_1$   
 $p_1 = 6 A_u p_0$

$5 \lambda_u \delta p_1 = 2 \mu \delta p_2$   
 $p_2 = \frac{5}{2} A_u p_1 = 15 A_u^2 p_0$

$p_0 + p_1 + p_2 = 1$   
 $p_0 + 6 A_u p_0 + 15 A_u^2 p_0 = 1$

$p_0 = \frac{1}{1 + 6 A_u + 15 A_u^2} = \frac{1}{1 + 6 \cdot \frac{1}{3} + 15 \cdot \frac{1}{9}} = \frac{1}{14} \approx 0.0714$

$p_1 = 6 \cdot \frac{1}{3} \cdot \frac{1}{14} = \frac{3}{7} \approx 0.429$   
 $p_2 = 15 \cdot \frac{1}{9} \cdot \frac{1}{14} = \frac{5}{14} \approx 0.357$   
 $p_b = \frac{4 \lambda_u \delta p_2}{6 \lambda_u \delta p_0 + 5 \lambda_u \delta p_1 + 4 \lambda_u \delta p_2} = \frac{4 \cdot \frac{1}{18} \cdot \frac{5}{14}}{6 \cdot \frac{1}{18} \cdot \frac{1}{14} + 5 \cdot \frac{1}{18} \cdot \frac{3}{7} + 4 \cdot \frac{1}{18} \cdot \frac{5}{14}} = \frac{20}{18 + 30 + 20} = \frac{20}{68} = \frac{5}{17} \approx 0.294$