Statistical Methodology for Approximating G/G/1 Queues by the Strong Stability Technique

Aicha Bareche and Djamil Aissani

Laboratory of Modeling and Optimization of Systems (LAMOS), University of Béjaïa, Béjaïa, Algeria

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Abstract: We consider a statistical methodology for the study of the strong stability of the M/G/1 queueing system after disrupting the arrival flow. More precisely, we use nonparametric density estimation with boundary correction techniques and the statistical Student test to approximate the G/G/1 system by the M/G/1 one, when the general arrivals law G in the G/G/1 system is unknown. By elaborating an appropriate algorithm, we effectuate simulation studies to provide the proximity error between the corresponding arrival distributions of the quoted systems, the approximation error on their stationary distributions and confidence intervals for the difference between their corresponding characteristics.

1 INTRODUCTION

In queueing theory performance evaluation may be challenging task, for example, in the G/G/1 queueing system, the Laplace transform and the generation function are not available in closed form (Kleinrock, 1975). For this reason there exists, when a practical study is performed in queueing theory, a common technique for substituting the real but complicated elements governing a queueing system by simpler ones in some sense close to the real elements. The queueing model so constructed represents an idealization of the real queueing one, and hence the stability problem arises. The stability problem in queueing theory is concerned with the domain within which the ideal queueing model may be taken as a good approximation of the real queueing system under consideration. In other words, we clarify the conditions for which the proximity in one way or another of the parameters of the system involves the proximity of the studied characteristics.

On the other hand, note that in practice all model parameters are imprecisely known because they are obtained by means of statistical methods. Such circumstances suggest to seek qualitative properties of the real system, i.e., the manner in which the system is affected by the changes in its parameters. These qualitative properties include invariance, monotonicity and stability. Its by means of qualitative properties that bounds can be obtained mathematically and approximations can be made rigorously (Stoyan, 1983).

Even if the concept of stability is the same in a general way, several approaches of the problem have been elaborated. This led to the diversity of the definitions and the methods of stability (Borovkov, 1984; Rachev, 1989). Moreover, there is a significant body of literature on perturbation bounds of Markov chains. One group of results uses the series expansion approach and the methods of matrix analysis (Heidergott and Hordijk, 2003; Heidergott et al., 2007). Another group employs the theory of operators and probabilistic methods (Aïssani and Kartashov, 1983; Kartashov, 1996; Rachev, 1989).

In this work we will place more emphasis on the strong stability method (Aïssani and Kartashov, 1983; Kartashov, 1996) which allows us to make both qualitative and quantitative analysis helpful in understanding complicated models by more simpler ones for which an evaluation can be made. This method, also called "method of operators" can be used to investigate the ergodicity and stability of the stationary and non-stationary characteristics of the imbedded Markov chains (Aïssani and Kartashov, 1984; Kartashov, 1996). In contrast to other methods, it supposes that the perturbations of the transition kernel are small with respect to some norms in the operators space. This stringent condition gives better stability estimates and enables us to find precise asymptotic expansions of the characteristics of the perturbed system.

Note that the first attempt to "measure" the performance of the strong stability method has been used
in practice, and has been particularly applied to a simple system of queues (Bouallouche and Aïssani, 2006; Bouallouche and Aïssani, ). The approach proposed is based on the classical approximation method where the authors perform the numerical proximity of the stationary distribution of an $Hyp/M/1$ (respectively $M/Cox/2/1$) system by the one of an $M/M/1$ system when applying the strong stability method. For the first time, Bareche and Aïssani (Bareche and Aïssani, 2008) specify an approximation error on the stationary distributions of the $G/M/1$ (resp. $M/G/1$) and $M/M/1$ systems when the general law of arrivals (resp. service times) $G$ is unknown and its density function is estimated by using the kernel density method. In (Berdjoudj et al., 2012), the authors use the discrete event simulation approach and the student test to measure the performance of the strong stability method through simple numerical examples for a concrete case of queueing systems (the $G/M/1$ queue after perturbation of the service law (Benaouicha and Aïssani, 2005), and the $M/G/1$ limit model for high retrial intensities (which is the classical $M/G/1$ system) after perturbation of the retrials parameter (Berdjoudj and Aïssani, 2003)). The same idea has been already investigated for an approximation analysis of the classical $G/G/1$ queue when the general law of service is unknown and must be estimated by different statistical methods, pointing out particularly the impact of those taking into account the correction of boundary effects (Bareche and Aïssani, 2011), see also the recent work of (Bareche and Aïssani, 2013).

Indeed, note that in practice all model parameters are imprecisely known because they are obtained by means of statistical methods. In this sense, our contribution concerns one aspect which is of some practical interest and has not sufficiently studied in the literature, for instance when a distribution governing a queueing system is unknown and we resort to nonparametric methods to estimate its density function. Besides, as the strong stability method assumes that the perturbation is small, then we suppose that the arrivals law of the $G/G/1$ system is close to the exponential one with parameter $\lambda$. This permits us to consider the problem of boundary bias correction (Bouezmarni and Scaillet, 2005; Chen, 2000; Schuster, 1985) when performing nonparametric estimation of the unknown density of the law $G$, since the exponential law is defined on the positive real line.

It is why we use, in this paper, the tools of nonparametric density estimation to approximate the complex $G/G/1$ system by the simpler $M/G/1$ one, on the basis of the theoretical results addressed in (Aïssani and Kartashov, 1984) involving the strong stability of the $M/G/1$ system.

This article is organized as follows: In Section 2, we describe the considered queueing models and we present briefly the strong stability of the $M/G/1$ system. A review of boundary bias correction techniques in nonparametric density estimation is given in Section 3. The main new results of this paper are presented in Section 4, which shows the interest of combining these nonparametric methods with the strong stability principle for the study of the $M/G/1$ system. It also points out the importance of using the Student test to compare the characteristics of the two considered queueing systems, and presents a numerical case study based on simulation results.

2 STRONG STABILITY OF THE M/G/1 SYSTEM AFTER PERTURBATION OF THE ARRIVAL FLOW

2.1 Description of $M/G/1$ and $G/G/1$ Models

Consider a $G/G/1$ ($FIFO, \infty$) queueing system with general service times distribution $H$ and general inter-arrival times probability distribution $G$. The following notations are used: $T_n$ (the arrival time of the $n^{th}$ customer), $\theta_n$ (the departure time of the $n^{th}$ customer), and $\gamma_n$ (the time till the arrival of the following customer after $\theta_n$). Let us designate by $\nu_n = \nu(\theta_n + 0)$ the number of customers in the system immediately after $\theta_n$, $\xi_n$ represents the service time of the $n^{th}$ customer arriving at the system. It is proved that $X_n = (\nu_n, \xi_n)$ forms a homogeneous Markov chain with state space $\mathbb{N} \times \mathbb{R}^+$ and transition operator $Q = (Q_{ij})_{i,j \geq 0}$, where $Q_{ij}(x, dy) = P(\nu_{n+1} = j, \xi_{n+1} \in dy | \nu_n = i, \xi_n = x)$, defined by (see (Aïssani and Kartashov, 1984)):

$$Q_{ij} = \begin{cases} q_j(dy), & \text{if } i = 0; \\ q_{j-i}(x, dy), & \text{if } i \geq 1, \ j \geq i; \\ p(x, dy), & \text{if } j = i - 1, \ i \geq 1; \\ 0, & \text{otherwise;} \end{cases}$$

(1)

where

$$q_j(dy) = \int P(T_j \leq u < T_{j+1}; T_{j+1} - u \in dy) dH(u);$$

$$q_{j-i}(x, dy) = \int P(T_j \leq x < T_{j+1}; T_{j+1} - (u - x) \in dy) dH(u);$$

$$p(x, dy) = \frac{1}{\nu} \int \delta(x - u \in dy) dH(u).$$

Let us also consider an $M/G/1$ ($FIFO, \infty$) system and denote by $E_x$ the inter-arrivals distribution ($E_x$ is an exponential distribution with parameter $\lambda$), and take the same distribution of service times than the $G/G/1$ one. We introduce the following notations: $T_n, \theta_n, \gamma_n = \nu(\theta_n + 0)$ and $\xi_n$ defined as above. The transition operator $\tilde{Q} = (\tilde{Q}_{ij})_{i,j \geq 0}$

242
of the corresponding Markov chain $\tilde{X}_n = (\tilde{v}_n, \tilde{\eta}_n)$ in the $M/G/1$ system has the same form as in (1), where
\[
\begin{cases}
\tilde{q}_i(dy) = p_j E_\lambda(dy), \\
\tilde{p}(x,dy) = p_j(x) E_\lambda(dy), \\
p_j = \int \exp(-\lambda u) \frac{(\lambda - \beta u)^j}{j!} dH(u), \\
p_j(x) = \int \exp(-\lambda (u-x)) \frac{(\lambda u - x)^j}{j!} dH(u).
\end{cases}
\]

Let us suppose that the arrival flow of the $G/G/1$ system has the same form as in (1), where
\[
\begin{align*}
\lambda^* &= \sup_{j>0} \int \phi^*(t) |G-E_\lambda||dt|, \\
\phi^*(t) &= e^{\lambda t}, \text{ with } \delta > 0. \quad \text{In addition, we use the following notations:}
\end{align*}
\]}

\[
E^* = \int \phi^*(t) E\lambda(dt), \\
G^* = \int \phi^*(t) G(dt), \\
w_0 = w_0(G, E\lambda) = \int \phi^*(t) G-E\lambda||dt.
\]

2.2 Approximation of the G/G/1 System by the M/G/1 One

In this section, we introduce some necessary notations and recall the basic theorem of the strong stability adapted to the studied case. For a general framework see (Aïssani and Kartashov, 1983; Kartashov, 1996; Benouichia and Aïssani, 2005). In the sequel, when no domain of integration is indicated, an integral is extended over $\mathbb{R}^+$.

Consider the $s$-algebra $\mathcal{E}$, which represents the product $\mathcal{E}_1 \otimes \mathcal{E}_2(\mathcal{E}_3)$ is the $s$-algebra generated by the countable partition of $\mathcal{N}$ and $\mathcal{E}_2$ is the Borel $s$-algebra of $\mathbb{R}^+$. We denote by $m\mathcal{E}$ the space of finite measures on $\mathcal{E}$, and we introduce the special family of norms of the form
\[
\|m\|_v = \sum_{j>0} \int \phi^*(t) m_j\phi^*(t) \|d\mu\|, \forall m \in m\mathcal{E},
\]
where $\phi$ is a measurable function on $\mathcal{N} \times \mathbb{R}^+$, bounded below away from zero (not necessarily finite).

This norm induces a corresponding norm in the space $f\mathcal{E}$ of bounded measurable functions on $\mathcal{N} \times \mathbb{R}^+$, namely
\[
\|f\|_v = \sup_{j>0} \sup_{x \in \mathbb{R}^+} \int \phi^*(t) \|f(x)\| \|d\mu\|, \forall f \in f\mathcal{E},
\]
as well as a norm in the space of linear operators, namely
\[
\|P\|_v = \sup_{x \in \mathbb{R}^+} \sup_{x \in \mathbb{R}^+} \int \phi^*(t) \|f(x)\| \|d\mu\|.
\]

We associate to each transition kernel $P$ the linear mapping $P : f\mathcal{E} \to f\mathcal{E}$ acting on $f \in f\mathcal{E}$ as follows.
\[
(Pf)(x) = \int \phi^*(t) f(j)(x) dt.
\]

Remark 2.1. Using the norm defined on the space of finite measures introduced in the current section, we can characterize the proximity of the two systems $G/G/1$ and $M/G/1$ by
\[
\|G-E_\lambda\|_v = \int \phi^*(t) |G-E_\lambda||dt|.
\]

Taking in (6), $\phi(t) = \left\{
\begin{array}{ll}
\exp(\delta t), & \text{if } j = 0, \\
0, & \text{if } j \neq 0,
\end{array}
\right.$

where $\delta > 0$, one recovers the variational norm defined in (2).

Moreover, taking in (6), $\phi(t) = \left\{
\begin{array}{ll}
1, & \text{if } j = 0, \\
0, & \text{if } j \neq 0,
\end{array}
\right.$

one recovers the variational norm defined in (5).

Definition 2.1. (see (Aïssani and Kartashov, 1983; Kartashov, 1996)) A Markov chain $X$ with transition kernel $P$ and invariant measure $\pi$ is said to be strongly $\alpha$-stable with respect to the norm $\|\cdot\|_v$ if $\|P\|_v < \infty$ and each stochastic kernel $Q$ in some neighborhood $\{Q : \|Q-P\|_v < \epsilon\}$ has a unique invariant measure $\mu = \mu(Q)$ and $|\pi - \mu|_v \to 0$ as $\|Q-P\|_v \to 0$.

The following theorem determines the strong $\alpha$-stability conditions of the $M/G/1$ system after a small perturbation of the arrivals law. It also gives the estimates of the deviations of both the transition kernels and the stationary distributions.

Theorem 2.1. (Aïssani and Kartashov, 1984) Suppose that in the $M/G/1$ system, the following ergodicity condition holds:
\[
a \lambda E(\xi) < 1; \ b \exists a > 0 : E(e^{\alpha t}) = \int e^{\mu t} dH(u) < \infty, \text{ where } \xi \text{ is a random variable representing the service times.}
\]

Suppose also that $E^* < \infty$ and $b_0 = \sup(2H^*(\lambda - \lambda^*) \beta), where \ H^* \text{ is the Laplace transform of the probability density of the service times. Then, for all } \beta \text{ such that } 1 < \beta < b_0, the Markov chain } X = \text{ is strongly } \nu-\text{ stable for the function } \nu(n,t) = \beta^t[\exp(-\alpha t) + e^{-\nu^*(t)}], \text{ where:}
\[
\alpha > 0, \quad c = \frac{\mu E^*}{1-\rho}, \quad \text{and } \rho = \frac{H^*(\lambda - \lambda^*) + \beta}{2\beta} < 1.
\]

In addition, if $G^* < \infty$, and $w_0 \leq \frac{(\beta_0 - \beta)}{\beta_0^2}$, then we have
approximation error. The characteristic with prior estimation of the corresponding system is close to the Markov chains $X_\lambda$ and $\bar{X}_\lambda$, given by:

$$E_\lambda := \| \pi - \bar{\pi} \| \leq 2[(1 + \beta)w^* + c_1w_0]c_0c_2(1 + c), \quad (7)$$

where $c_0$, $c_1$, and $c_2$ are defined as follows:

$$c_0 \leq c = 1 + \frac{(1 - \lambda m)(\beta - 1)(2 - \rho)E^*}{2(1 - \rho)^2},$$

$$c_1 = G^*(1 + \lambda \beta)\frac{\rho_0}{(\beta_0 - \beta)^2},$$

$$c_2 = \frac{(1 - \lambda m)(\beta - 1)(2 - \rho)}{2(1 - \rho)^2}.$$

**Remark 2.2.** The assumptions a) and b) of Theorem 2.1 imply the existence of a stationary distribution $\pi$ for the imbedded Markov chain $X_\lambda$ in the $M/G/1$ system. This distribution has the following form:

$$\pi(A) = p_kE_k(A), \quad \forall \{k\} \subset \mathbb{N} \text{ and } A \subset \mathbb{R}^+,$$

where $p_k = \lim_{n \to \infty} P(X_n = k) = \lim_{n \to \infty} P(X(t) = k)$, where $X(t)$ represents the size of the $M/G/1$ system at time $t$.

In general it is not possible to have stationary distribution $\lim P(X(t) = k)$ of the $M/G/1$ system. However, one can compute its corresponding generating function $\Pi(z)$ given by (Kleinrock, 1975):

$$\Pi(z) = H^*(\lambda - \lambda c)\frac{(1 - \rho)(1 - z)}{H^*(\lambda - \lambda c) - z}, \quad (8)$$

where $\rho = \lambda E(\xi), H^*$ represents the Laplace transform of the probability density of the service time $\xi$, and $c$ is a complex number verifying $|c| \leq 1$. This formula is called Pollaczek-Khintchin formula. Its inversion allows us to find the stationary distribution $\Pi$. Formula (8) permits us to compute the stationary distribution of the queue length in a $M/G/1$ system. Unfortunately, for the $G/G/1$ system, this exact formula is not known. So, if we suppose that the $G/G/1$ system is close to the $M/G/1$ system, then we can use formula (8) to approximate the $G/G/1$ system characteristics with prior estimation of the corresponding approximation error.

Given the bound in formula (7) in Theorem 2.1, it remains to compute $w^*$ and $w_0$ and methods to do so will be discussed in the following.

### 3. BOUNDARY CORRECTION TECHNIQUES IN NONPARAMETRIC DENSITY ESTIMATION

Different standard types of nonparametric density estimate are performed. For a survey, see the monograph by Silverman (Silverman, 1986). The most known and used nonparametric estimation method is the kernel density estimate. If $X_1, \ldots, X_n$ is a sample coming from a random variable $X$ with probability density function $f$ and distribution $F$, then the Parzen-Rosenblatt kernel estimator (Parzen, 1962; Rosenblatt, 1956) of the density $f(x)$ for each point $x \in \mathbb{R}$ is given by:

$$f_n(x) = \frac{1}{nh_n} \sum_{i=1}^{n} K\left(\frac{x - X_i}{h_n}\right), \quad (9)$$

where $K$ is a symmetric density function called the kernel and $h_n$ is the bandwidth.

Even if the choice of the kernel $K$ is not of a great importance, there would still remain the question of which window width $h_n$ to choose. The problem of bandwidth selection has been extensively studied (for a survey, see (Jones et al., 1996)). The classical symmetric kernel estimate works well when estimating densities with unbounded support. However, when these latter are defined on the positive real line $[0, \infty[$, without correction, the kernel estimates suffer from boundary effects since they have a boundary bias (the expected value of the standard kernel estimate at $x = 0$ converges to the half value of the underlying density when $f$ is twice continuously differentiable on its support $[0, \infty[$) (Boueznmarni and Scaillet, 2005; Schuster, 1985)). In fact, using a fixed symmetric kernel is not appropriate for fitting densities with bounded supports as a weight is given outside the support.

Several approaches have been introduced to get a better estimation on the border. Some of them proposed the use of particular kernels or bandwidths (Schuster, 1985), other techniques propose the use of estimators based on flexible kernels (asymmetric kernels (Boueznmarni and Scaillet, 2005; Chen, 2000) and smoothed histograms (Boueznmarni and Scaillet, 2005)). They are very simple in implementation, free of boundary bias, always nonnegative, their support matches the support of the probability density function to be estimated, and their rate of convergence for
the mean integrated squared error is $O(n^{-4/5})$. Below, are briefly discussed the estimators which we will use in the context of this paper.

3.1 Reflection Method

Schuster (Schuster, 1985) suggests creating the mirror image of the data in the other side of the boundary and then applying the estimator (9) for the set of the initial data and their reflection. $f(x)$ is then estimated, for $x \geq 0$, as follows:

$$f_n(x) = \frac{1}{nh} \sum_{j=1}^{n} K\left(\frac{x-X_i}{h}\right) + K\left(\frac{x+X_i}{h}\right).$$  \hspace{1cm} (10)

3.2 Asymmetric Gamma Kernel Estimator

A simple idea for avoiding boundary effects is using a flexible kernel, which never assigns a weight out initial data and their reflection. The second category of flexible kernels consists of the asymmetric kernels (Bouezmarni and Scaillet, 2005; Chen, 2000) defined by the form

$$\hat{f}_b(x) = \frac{1}{n} \sum_{i=1}^{n} K(x, b)(X_i),$$  \hspace{1cm} (11)

where $b$ is the bandwidth and the asymmetric kernel $K$ can be taken as a Gamma density $K_G$ with the parameters $x/b + 1, b$ given by

$$K_G\left(\frac{x}{b} + 1, b\right)(t) = \frac{t^{x/b} e^{-t/b}}{b^{x+b+1} \Gamma(x/b + 1)}.$$  \hspace{1cm} (12)

3.3 Smoothed Histograms

The second category of flexible kernels consists of smoothed histograms (Bouezmarni and Scaillet, 2005) defined by the form

$$\hat{f}_{\omega}(x) = k \sum_{i=0}^{+\infty} \omega_{i,k} p_{\omega}(x),$$  \hspace{1cm} (13)

where the random weights $\omega_{i,k}$ are given by

$$\omega_{i,k} = F_n\left(\frac{i+1}{k}\right) - F_n\left(\frac{i}{k}\right),$$

where $F_n$ is the empic distribution, $k$ is the smoothing parameter and $p_{\omega}(.)$ can be taken as a Poisson distribution with parameter $kx$,

$$p_{\omega}(x) = e^{-kx} \frac{(kx)^i}{i!}, \hspace{0.5cm} i = 0, 1, \ldots$$  \hspace{1cm} (14)

4 STATISTICAL TECHNIQUES FOR THE APPROXIMATION OF THE $G/G/1$ SYSTEM BY THE $M/G/1$ ONE

We want to apply nonparametric density estimation methods to determine the variation distances $w_0$ and $w_1$ defined respectively in (2) and (5), the proximity error $Er$ defined in (7) between the stationary distributions of the $G/G/1$ and $M/G/1$ systems and confidence intervals for the difference between the characteristics of the considered systems in the stationary state. We use the discrete event simulation approach (Banks et al., 1996) to simulate the according systems and we apply the Student test for the acceptance or rejection of the equality of the corresponding characteristics.

Note by $\Sigma_1$ and $\Sigma_2$ the $G/G/1$ and $M/G/1$ systems respectively. Let us repeat the simulation of the system $\Sigma_i (i = 1, 2)$ $R_i$ times. Note by $\bar{\theta}_i$ the theoretical value of the $j$th characteristic of $\Sigma_i$. At the $r$th repetition of the simulation of the system $\Sigma_i$, one obtains the estimate $\hat{\theta}_i(r)$ of the characteristic $\theta_i$. Suppose that the estimators $y_i(r)$ are unbiased. This implies that $\theta_i = E(y_i(r))$, $r = 1, 2, \ldots, R_i$, $i = 1, 2$.

For the comparison of the two queueing systems $\Sigma_1$ and $\Sigma_2$, we take the number of simulations $R_1 = R_2 = R$ large enough. With a significance level $\alpha$, the confidence interval for $\theta_1 - \theta_2$ is given by the following form:

$$(\bar{\theta}_1 - \bar{\theta}_2) - t_{(\alpha/2; \nu)} \frac{\sigma(\bar{\theta}_1 - \bar{\theta}_2)}{\sqrt{\frac{1}{R_1} + \frac{1}{R_2}}},$$

where $\bar{\theta}_i = \frac{R}{R} \sum_{r=1}^{R} y_i(r)$, $i = 1, 2$, $\sigma(\bar{\theta}_1 - \bar{\theta}_2)$ is the standard error of the punctual specified estimator, $\nu = 2(R - 1)$ is the number of degrees of freedom, and $t_{(\alpha/2; \nu)}$ is a value to be taken on the Student table.

To take a decision on how significant is the difference between the two systems, we check if the confidence interval for $\theta_1 - \theta_2$ contains the zero value or not. We have the following conclusions:

1. If the confidence interval for $\bar{\theta}_1 - \bar{\theta}_2$ does not contain the zero (i.e. it is totally on the left-hand side or on the right-hand side of zero), then it is extremely probable that $\theta_1 < \theta_2$ or $\theta_1 > \theta_2$ respectively.

2. If the confidence interval for $\bar{\theta}_1 - \bar{\theta}_2$ contains the zero, then there is no statistical obviousness affirming that the $j$th characteristic of one of the systems is better than that of the other.
Table 1: Performance measures with different estimators.

<table>
<thead>
<tr>
<th>Characteristics</th>
<th>$g(x)$</th>
<th>$g_n(x)$</th>
<th>$g_n^*(x)$</th>
<th>$g_b(x)$</th>
<th>$g_b^*(x)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean arrival rate $\lambda$</td>
<td>1.6874</td>
<td>1.5392</td>
<td>1.6503</td>
<td>1.6851</td>
<td>1.6840</td>
</tr>
<tr>
<td>Traffic intensity of the system $\frac{\rho}{\mu}$</td>
<td>0.1562</td>
<td>0.1578</td>
<td>0.1570</td>
<td>0.1564</td>
<td>0.1567</td>
</tr>
<tr>
<td>Variation distance $w_0$</td>
<td>0.0096</td>
<td>0.1287</td>
<td>0.0114</td>
<td>0.0102</td>
<td>0.0105</td>
</tr>
<tr>
<td>Variation distance $w^*$</td>
<td>0.0183</td>
<td>0.2536</td>
<td>0.0311</td>
<td>0.0206</td>
<td>0.0224</td>
</tr>
<tr>
<td>Error on stationary distributions $Er$</td>
<td>0.0356</td>
<td>0.0452</td>
<td>0.0378</td>
<td>0.0377</td>
<td></td>
</tr>
</tbody>
</table>

In the context of this paper, we consider the following characteristics:

- $n_i, i = 1, 2$, mean number of customers in the system $i$.
- $\bar{d}_i, i = 1, 2$, output rate in the system $i$.
- $\bar{t}_i, i = 1, 2$, sojourn mean time of a customer in the system $i$ (response time of the system).
- $\bar{\rho}_i, i = 1, 2$, occupation rate of the system $i$.

To realize this work, we elaborated an algorithm which follows the following steps:

1) Generation of a sample of size $n$ of general arrivals distribution $G$ with theoretical density $g(x)$.
2) Use of a nonparametric estimation method to estimate the theoretical density function $g(x)$ by a function denoted in general $g_n^*(x)$.
3) Calculation of the mean arrival rate given by: $\lambda = 1 / \int x dG(x) = 1 / \int x g(x) dx = 1 / \int x g_n^*(x) dx$.
4) Verification, in this case, of the strong stability conditions given in the subsection 2.2. For calculation considerations, the variation distances $w_0$ and $w^*$ are given respectively by: $w_0 = \int |g - E_{\lambda}||dx| = \int |g_n^* - E_{\lambda}||dx|$ and $w^* = \int |g - E_{\lambda}||dx| = \int |g_n^* - E_{\lambda}||dx|$, where $\delta > 0$.
5) Computation of the minimal error on the stationary distributions of the considered systems according to (7).
6) Application of the Student test to determine the difference between the corresponding characteristics of the considered systems according to (15).

4.1 Simulation Study

We consider a $G/G/1$ system such that the general inter-arrivals distribution $G$ is assumed to be a Gamma distribution with parameters $\alpha = 0.7, \beta = 2$, denoted $\Gamma(0.7,2)$, with a theoretical density $g(x)$ and the service times distribution is Cox2 with parameters: $\mu_1 = 3, \mu_2 = 10, a = 0.005$.

By generating a sample coming from the $\Gamma(0.7,2)$ distribution, we use the different nonparametric estimators given respectively in (9)-(14) to estimate the theoretical density $g(x)$.

For these estimators, we take the sample size $n = 200$ and the number of simulations $R = 100$. For the construction of confidence intervals using the Student test, we take the significance level $\alpha = 0.05$.

Hence the number of degrees of freedom $v = 198$ and $t_{(\alpha/2 ; v)} = t_{(0.025 ; 198)} = 1.96$.

Curves of the theoretical and estimated densities are illustrated in Figure 1. Different performance measures are listed in Table 1.

The confidence intervals are shown respectively in Tables 2, 3, 4, 5 and 6, by giving their lower and upper bounds.

Table 2: Confidence intervals with theoretical density $g(x)$.

<table>
<thead>
<tr>
<th>Characteristics difference</th>
<th>Lower bound</th>
<th>Upper bound</th>
</tr>
</thead>
<tbody>
<tr>
<td>$n_1 - n_2$</td>
<td>-0.0204</td>
<td>0.0094</td>
</tr>
<tr>
<td>$\bar{d}_1 - \bar{d}_2$</td>
<td>-0.0120</td>
<td>0.0016</td>
</tr>
<tr>
<td>$\bar{t}_1 - \bar{t}_2$</td>
<td>-0.0523</td>
<td>0.0273</td>
</tr>
<tr>
<td>$\bar{\rho}_1 - \bar{\rho}_2$</td>
<td>-0.0087</td>
<td>0.0025</td>
</tr>
</tbody>
</table>

Table 3: Confidence intervals with Parzen-Rosenblatt estimator $g_b^*(x)$.

<table>
<thead>
<tr>
<th>Characteristics difference</th>
<th>Lower bound</th>
<th>Upper bound</th>
</tr>
</thead>
<tbody>
<tr>
<td>$n_1 - n_2$</td>
<td>-0.0394</td>
<td>-0.0120</td>
</tr>
<tr>
<td>$\bar{d}_1 - \bar{d}_2$</td>
<td>-0.0305</td>
<td>-0.0106</td>
</tr>
<tr>
<td>$\bar{t}_1 - \bar{t}_2$</td>
<td>-0.0123</td>
<td>-0.0161</td>
</tr>
<tr>
<td>$\bar{\rho}_1 - \bar{\rho}_2$</td>
<td>-0.0637</td>
<td>-0.0398</td>
</tr>
</tbody>
</table>

Discussion: Figure 1 shows that the use of nonparametric density estimation methods taking into account the correction of boundary effects improves the quality of the estimation (compared to the curve of the Parzen-Rosenblatt estimator, those of mirror image, asymmetric Gamma kernel and smoothed histogram...
estimators are closer to the curve of the theoretical density). We note in Table 1 that the approximation error on the stationary distributions of the G/G/1 and M/G/1 systems was given when applying nonparametric density estimation methods by considering the correction of boundary effects such in the cases of using the mirror image estimator (Er = 0.0452), asymmetric Gamma kernel estimator (Er = 0.0378) and smoothed histogram (Er = 0.0377). In addition, these two last errors are close to the one given when using the theoretical density g(x) (Er = 0.0356). But, when applying the Parzen-Rosenblatt estimator which does not take into account the correction of boundary effects, the approximation error Er on the stationary distributions of the quoted systems could not be given. This shows the importance of the smallness of the proximity error of the two corresponding arrival distributions of the considered systems, characterized by the variation distances w0 and w∗.

We notice also that in the cases of using the theoretical density g(x), the mirror image estimator ˜gκ(x), the Gamma kernel estimator ˜gκ(x) and the smoothed histogram ˜gκ(x), with a significance level α = 0.05, we do not reject any hypotheses since all the intervals contain zero (see Tables 2, 4, 5 and 6). This means that, with this level α = 0.05, the corresponding characteristics of the two considered systems are not significantly different. In addition, we remark that the confidence intervals are very close. That gives an idea about the accuracy of the approximation. But in the case of using the Parzen-Rosenblatt estimator gκ(x), with the same level α = 0.05, all the hypotheses are rejected since all the intervals do not contain zero (see Table 3). This means that the risk of wrongly rejecting these hypotheses is of order 5%. So, we prefer to say that the corresponding characteristics of the two systems considered are significantly different.

### 5 CONCLUSIONS AND FURTHER RESEARCH

Simulation studies presented in this paper show the importance of some aspects in the application of the
strong stability method to queueing systems. First of all, the smallness of the perturbation done has a significant impact on the determination of the proximity of the considered systems and hence on the approximation error on their stationary distributions. On the other hand, when statistical methods are used to estimate an unknown density function in a considered system, we cannot ignore the problem of boundary effects.

To summarize, we show the interest of some statistical techniques (nonparametric estimation methods with boundary bias techniques and Student test) to measure the performance of the strong stability method in a $M/G/1$ queueing system after perturbation of the arrival flow. Indeed, we note that practically, for a low margin between the arrival laws of the $G/G/1$ and $M/G/1$ systems, and by taking into account the boundary effects when using nonparametric density estimation to estimate the unknown arrivals law $G$ in the $G/G/1$ system, it is possible to approximate the $G/G/1$ system's characteristics by the corresponding ones of the $M/G/1$ system.

A closely field of practical interest can be described as follows: when modeling insurance claims, one could be interested in the loss distribution which describes the probability distribution of payment to the insured. It is a positive variable, hence the presence of the boundary bias problem. The asymmetric Beta kernel estimates are suitable for estimating this type of heavy-tailed distributions.

REFERENCES


Bouallouche, L. and Aissani, D. Performance Analysis Approximation in a Queueing System of Type $M/G/1$. 


