

Research article

Available online www.ijsrr.org

ISSN: 2279-0543

International Journal of Scientific Research and Reviews

Transient Solution of A M/M/4 Queue With Heterogeneous Servers Subject To Catastrophes

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ABSTRACT

This paper demonstrates a transient solution for the system size in a M/M/4 queue where the service rates of the servers are not similar with the possibility of catastrophes at the system. For the customer in the system the time dependent probabilities are derived and then the steady state probabilities of the system size are also given. Some important performance measures are also obtained.

KEYWORDS: Transient Analysis, System Size, Heterogeneous Servers, Catastrophes, Steady State Probability and Performance Measures.

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1. INTRODUCTION

In the study of queue networks one typically tries to obtain the equilibrium distribution of the network, although in many applications the study of the transient state is fundamental. The transient response is necessarily tied to any event that affects the equilibrium of the system.

Multi-server queuing systems arrive in congestion problems of telephone exchange and computer networks. A complete description of situations with such queuing analysis of computer systems can be found in Lavenberg ¹⁴. In many real multi-server queuing situations, the service with heterogeneity is a common feature. The heterogeneous servers to the waiting lines are analyzed by Gumbel.H ³. The role of quality and service performance is crucial aspects in customer perceptions and firms must dedicate special attention to them with designing and implementing their operations. For these reasons, the queues with heterogeneity have received considerable attention in the literature. Transient solution of a two processor heterogeneous system has been discussed by Dharamaraja.S ⁶. A control model for a machine center with two heterogeneous system has been introduced by Liu and Kumar ⁷. A treaties on the Theory of Bessel functions where discussed by Watson. G. N ⁸. Whitt. W ⁹ has analyzed the Untold Horrors of the Waiting Room: What the Equilibrium Distribution Will Never Tell about the Queue Length Process. A research on Measures for Time Dependent Queueing Problem with Service in Batches of Variables Size was done by Garg. P. C ¹⁰.

In recent times, queuing model with catastrophes has been investigated by Boucherie and Boxma ¹¹, Jain and Sigman ¹³ and Dudin and Nishimura ¹². Transient solution of a single server queue with catastrophes are discussed by Kumar,B.K and Arivudainambi.D ⁴. An analysis made on the queuing network model with catastrophes and its product from solution by Chao.X ⁵. The catastrophes may come either from outside of the system or from another service station of the system.

A combined analysis of queues with heterogeneous servers subject to catastrophes to find transient solution of an M/M/2 model by Kumar.B.K, Pavai.M and Vankatakrihnan¹. Transient solution of a Markovian queuing model with heterogeneous servers and catastrophes has been discussed by Dharmaraja and Rakesh Kumar².

From the output of this study, the queueing system is organized as follows:

- (i) To describe the queueing model of four server heterogeneous system with catastrophes and to derive the time-dependent state probabilities for the system size,
- (ii) To analyze the steady state probabilities of the system size and then
- (iii) Approach few important performance measures that are derived from the system size probabilities.

2. MODEL DESCRIPTION

By examining on M/M/4 queuing system with heterogeneous servers and assume that the servers times follow exponential distributions with the service rates as $\mu_1, \mu_2, \mu_3, and \mu_4$ for four different servers where $\mu_1 > \mu_2 > \mu_3 > \mu_4$. Consider the customer arrival process in Poisson with rate λ and system also has one waiting line. FCFS queuing discipline is followed and each customer requires exactly one server for the service. When the server becomes free, the customer who is first in the waiting line will join the queue. Other than arrival and service processes, there also occur catastrophes at the service facilities with rate η in a Poisson manner. In the system, whenever a catastrophe occurs it destroys all the customers in the system immediately, and also the server get inactivated. Then the service is started when a new arrival occurs. Let $\{X(t), t \in \Re^+\}$ be the number of customers in time *t*. Let $P_n(t) = P(X(t) = n), n = 4,5,6,...$ denotes the probability of n customers in the system at time *t*. Also let $P_0(t) = P(X(t) = 0)$ be the probability that the system is empty at time *t*, $P_1(t) = P(X(t) = 1)$ be the probability that there is one customer in the system, $P_2(t) = P(X(t) = 2)$ be the probability that there are two customers in the system, and $P_3(t) = P(X(t) = 3)$ be the probability that there are three customers in the system.

From the above assumptions the state probabilities $P_0(t), P_1(t), P_2(t), P_3(t)$ and $P_n(t), n = 4,5,6...$ satisfy the following system of differential difference equations:

$$\frac{dP_0(t)}{dt} = -\lambda P_0(t) + \mu_1 P_1(t) + \eta (1 - P_0(t))$$
(2.1)

$$\frac{d\mathbf{P}_{1}(t)}{dt} = -(\lambda + \mu_{1} + \eta)\mathbf{P}_{1}(t) + \lambda\mathbf{P}_{0}(t) + (\mu_{1} + \mu_{2})\mathbf{P}_{2}(t)$$
(2.2)

$$\frac{d\mathbf{P}_{2}(t)}{dt} = -(\lambda + \mu_{1} + \mu_{2} + \eta)\mathbf{P}_{2}(t) + \lambda\mathbf{P}_{1}(t) + (\mu_{1} + \mu_{2} + \mu_{3})\mathbf{P}_{3}(t)$$
(2.3)

$$\frac{d\mathbf{P}_{3}(t)}{dt} = -(\lambda + \mu_{1} + \mu_{2} + \mu_{3} + \eta)\mathbf{P}_{3}(t) + \lambda\mathbf{P}_{2}(t) + (\mu_{1} + \mu_{2} + \mu_{3} + \mu_{4})\mathbf{P}_{4}(t)$$
(2.4)

$$\frac{d\mathbf{P}_{4}(t)}{dt} = -(\lambda + \mu_{1} + \mu_{2} + \mu_{3} + \mu_{4} + \eta)\mathbf{P}_{4}(t) + \lambda\mathbf{P}_{3}(t) + (\mu_{1} + \mu_{2} + \mu_{3} + \mu_{4})\mathbf{P}_{5}(t)$$
(2.5)

$$\frac{d\mathbf{P}_{n}(t)}{dt} = -(\lambda + \mu_{1} + \mu_{2} + \mu_{3} + \mu_{4} + \eta)\mathbf{P}_{n}(t) + \lambda\mathbf{P}_{n-1}(t) + (\mu_{1} + \mu_{2} + \mu_{3} + \mu_{4})\mathbf{P}_{n+1}(t), n = 5, 6, \dots (2.6)$$

Suppose at time t=0 there is no customer in the system, so that $P_0(t)=1$. By using a probability generating function technique the above system of equations are solved. By letting,

$$P(z,t) = G_0(t) + \sum_{n=0}^{\infty} P_{n+5}(t) z^{n+1}$$
(2.7)

where $G_0(t) = P_0(t) + P_1(t) + P_2(t) + P_3(t) + P_4(t)$, with initial condition P(z,0) = 1.

Apply the standard generating function argument, the system of equations 2.1 to 2.6 then yields

$$\frac{\partial \mathbf{P}(z,t)}{\partial t} = \eta \left(1 - G_0(t)\right) + \lambda \left(z - 1\right) \mathbf{P}_4(t) + \left[\lambda z + \frac{\mu}{z} - \left(\lambda + \mu + \eta\right)\right] \left[\mathbf{P}(z,t) - G_0(t)\right]$$
(2.8)

where $\mu = \mu_1 + \mu_2 + \mu_3 + \mu_4$.

Examine equation 2.8 as a first order linear differential equation in P(z,t) and solving, we get,

$$P(z,t) = e^{Bt} + \int_0^t \{\eta(1 - G_0(u)) + \lambda(z - 1)P_4(u) - BG_0(u)\}e^{B(t-u)}du$$
(2.9)

where $B = \left[\lambda z + \frac{\mu}{z} - \left(\lambda + \mu + \eta\right)\right]$

By utilizing the Bessel function generating function, if $\alpha = 2\sqrt{\lambda\mu}$ and $\beta = \sqrt{\frac{\lambda}{\mu}}$, then

$$e^{\left(\lambda z+\frac{\mu}{z}\right)t}=\sum_{n=-\infty}^{\infty}I_{n}(\alpha t)(\beta z)^{n}$$

where $I_n(.)$ is the modified Bessel function of first kind of order n.

Equating this in equation 2.9, then expanding P(z,t) as a series in z and comparing the co-efficient of z^n on either side, we get for n = 1, 2, 3, ...

$$P_{n+4}(t) = \beta^{n} I_{n}(\alpha t) e^{-bt} + \eta \beta^{n} \int_{0}^{t} (1 - G_{0}(u)) I_{n}(\alpha(t-u)) e^{-b(t-u)} du + \lambda \beta^{n} \int_{0}^{t} P_{4}(u) [I_{n-1}(\alpha(t-u))\beta^{-1} - I_{n}(\alpha(t-u))] e^{-b(t-u)} du - \beta^{n} \int_{0}^{t} [\lambda I_{n-1}(\alpha(t-u))\beta^{-1} + \mu \beta I_{n+1}(\alpha(t-u)) - b I_{n}(\alpha(t-u)))] G_{0}(u) e^{-b(t-u)} du$$
(2.10)

where $b = \lambda + \mu + \eta$ and further, when n=0, we get

$$\beta G_{0}(t) = \beta I_{0}(\alpha t) e^{-bt} + \eta \beta^{n} \int_{0}^{t} (1 - G_{0}(u)) I_{0}(\alpha (t - u)) e^{-b(t - u)} du + \lambda \int_{0}^{t} P_{4}(u) [I_{1}(\alpha (t - u)) - \beta I_{0}(\alpha (t - u))] e^{-b(t - u)} du - \int_{0}^{t} [2\lambda I_{1}(\alpha (t - u)) \beta^{-1} - b\beta I_{0}(\alpha (t - u))] G_{0}(u) e^{-b(t - u)} du$$
(2.11)

where we have used $I_{-n}(.) = I_n(.)$.

Since P(z,t) does not contain terms with negative powers of z, the right hand side of 2.10 with n replaced with -n must be zero. Thus,

$$0 = \beta^{n} I_{n}(\alpha t) e^{-bt} + \eta \beta^{n} \int_{0}^{t} (1 - G_{0}(u)) I_{n}(\alpha(t - u)) e^{-b(t - u)} du$$

+ $\lambda \beta^{n} \int_{0}^{t} P_{4}(u) [I_{n+1}(\alpha(t - u))\beta^{-1} - I_{n}(\alpha(t - u))] e^{-b(t - u)} du$
- $\beta^{n} \int_{0}^{t} [\lambda I_{n+1}(\alpha(t - u))\beta^{-1} + \mu \beta I_{n-1}(\alpha(t - u)) - b I_{n}(\alpha(t - u))] G_{0}(u) e^{-b(t - u)} du$ (2.12)

Utilizing equation 2.12 in 2.10, after some algebraic manipulation, we obtain for n=1,2,3,...

$$P_{n+4}(t) = n\beta^{n} \int_{0}^{t} P_{4}(u) \frac{I_{n}(\alpha(t-u))}{(t-u)} e^{-b(t-u)} du$$
(2.13)

So far, the probabilities $P_0(t)$, $P_1(t)$, $P_2(t)$, $P_3(t)$ and $P_4(t)$ remain to be found. To find, we consider the system of equations 2.1 to 2.4 subject to condition 2.11. Equations 2.1 to 2.4 can be expressed in matrix from as

$$\frac{d\mathbf{P}(t)}{dt} = \mathbf{M}\mathbf{P}(t) + \eta e_1 + \mu \mathbf{P}_4(t) e_2$$
(2.14)

where $P(t) = (P_0(t), P_1(t), P_2(t), P_3(t))^T$, $e_1 = (1, 0, 0, 0)^T$ and $e_2 = (0, 0, 0, 1)^T$,

$$\mathbf{M} = \begin{pmatrix} -\lambda + \eta & \mu_1 & 0 & 0 \\ \lambda & -(\lambda + \mu_1 + \eta) & \mu_1 + \mu_2 & 0 \\ 0 & \lambda & -(\lambda + \mu_1 + \mu_2 + \eta) & \mu_1 + \mu_2 + \mu_3 \\ 0 & 0 & \lambda & -(\lambda + \mu_1 + \mu_2 + \mu_3 + \eta) \end{pmatrix}$$

In continuation, let $P_n^*(s)$ denote the Laplace transform of $P_n(t)$. Now, by taking Laplace transforms, the result of 2.14 is obtained as

$$P^{*}(s) = (sI - M)^{-1} \left[\left(1 + \frac{\eta}{s} \right) e_{1} + \mu P_{4}^{*}(s) e_{2} \right]$$
(2.15)

with $P(0) = (1,0,0,0)^T$

Hence, only $\mathbf{P}_4^*(s)$ is to be found. We note that, if $e = (1,1,1,1)^T$,

$$G_0^{*}(s) = e^{\mathrm{T}} \mathrm{P}^{*}(s) + \mathrm{P}_4^{*}(s)$$
(2.17)

Taking Laplace transforms, after simplification, equation 2.11 yields,

(2.16)

$$G_0^{*}(s) = \frac{1}{s} + \frac{1}{2(s+\eta)} P_4^{*}(s) \left[\Omega - \sqrt{\Omega^2 - \alpha^2} - 2\lambda \right]$$
(2.18)

where $\Omega = s + \lambda + \mu + \eta$

Utilizing 2.18 in 2.17 and solving for $P_4^*(s)$, we obtain

$$P_{4}^{*}(s) = \frac{\left(1 + \frac{\eta}{s}\right)\left[1 - e^{T}(sI - M)^{-1}(s + \eta)e_{1}\right]}{\left(s + \eta + \lambda\right) - \frac{1}{2}\left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}}\right] + e^{T}(sI - M)^{-1}(s + \eta)\mu e_{2}}$$
(2.19)

Let $(sI - M)^{-1} = (m_{ij}^{*}(s))_{4 \times 4}$

It is easy to see that,

$$(sI - M)^{-1} = \frac{\begin{pmatrix} g_1(s)i(s) - \lambda g_3(s)(\mu_1 + \mu_2) & -\mu_1i(s) & g_3(s)\mu_1(\mu_1 + \mu_2) & -\mu_1(\mu_1 + \mu_2)(\mu - \mu_4) \\ -\lambda i(s) & f(s)i(s) & -f(s)g_3(s)(\mu_1 + \mu_2) & f(s)(\mu_1 + \mu_2)(\mu - \mu_4) \\ \lambda^2 g_3(s) & -\lambda f(s)g_3(s) & g_3(s)(f(s)g_1(s) - \lambda \mu_1) & (\lambda \mu_1 - f(s)g_1(s))(\mu - \mu_4) \\ -\lambda^3 & \lambda^2 f(s) & \lambda(\lambda \mu_1 - f(s)g_1(s)) & f(s)j(s) - \mu_1\lambda g_2(s) \end{pmatrix}}{|D(M)|}$$

(2.20)
where
$$g_1(s) = s + \lambda + \mu_1 + \eta$$
; $g_2(s) = s + \lambda + \mu_1 + \mu_2 + \eta$; $g_3(s) = s + \lambda + \mu_1 + \mu_2 + \mu_3 + \eta$;
 $f(s) = s + \lambda + \eta$; $i(s) = g_2(s)g_3(s) - \lambda(\mu - \mu_4)$; $j(s) = g_1(s)g_2(s) - \lambda(\mu_1 + \mu_2)$.

and

$$\begin{split} |D(\mathbf{M})| &= s^{4} + s^{3} (4(\lambda + \eta) + 3\mu_{1} + 2\mu_{2} + \mu_{3}) + s^{2} [(\lambda + \mu_{1} + \eta)2(3(\lambda + \eta) + 2\mu_{2} + \mu_{3}) + (\mu_{2} + \eta)(\mu_{2} + \mu_{3}) \\ &+ 3\mu_{1}(\mu_{1} + \eta) + \mu_{2}\eta] + s\{ (\lambda + \eta)[(\lambda + \eta)(3(\lambda + \eta) + 2\mu_{2} + \mu_{3}) + (\mu_{2} + \mu_{3})(\mu_{2} + \eta) + \mu_{2}\eta] \\ &+ \lambda [\lambda^{2} + (\lambda + \eta)(3\mu_{1} + 3\eta) + (\eta + \mu_{1})(2\mu_{1} + 2\mu_{2} + \mu_{3}) + 7\mu_{1}\eta] + (\mu_{1} + \mu_{2})(\mu_{1}\mu_{2} + \mu_{1}\mu_{3}) \\ &+ \eta [\eta^{2} + (\eta + 4\mu_{1})(\mu_{1} + 2\mu_{2} + \mu_{3}) + \mu_{1}(2\mu_{1} + 8\eta) + \mu_{2}(\mu_{2} + \mu_{3})] + \mu_{1}^{2}(\mu_{1} + \mu_{2}) \} + \\ &\left\{ (\lambda + \eta)^{2} [2\mu_{2}\eta + \mu_{3}\eta + \lambda^{2} + \eta^{2} + 2\lambda\eta] + (\lambda + \eta) [2\mu_{1}^{2}\eta + 3\mu_{1}\mu_{2}\eta + \mu_{1}\mu_{3}\eta + 3\lambda\mu_{1}\eta] \\ &+ (\mu_{1}^{2}\eta + \mu_{1}\mu_{2}\eta)(\mu_{1} + \mu_{2} + \mu_{3} + \eta) + \mu_{1}\mu_{3}\eta^{2} \end{cases} \right\}$$

The characteristics roots of the matrix M are given by

$$\left| D(\mathbf{M}) \right| = 0 \tag{2.21}$$

By defining,

$$a = \frac{1}{16} \{4[(\lambda + \mu_{1} + \eta)2(3(\lambda + \eta) + 2\mu_{2} + \mu_{3}) + (\mu_{2} + \eta)(\mu_{2} + \mu_{3}) + 3\mu_{1}(\mu_{1} + \eta) + \mu_{2}\eta] - [4(\lambda + \eta) + 3\mu_{1} + 2\mu_{2} + \mu_{3}]^{2}\}$$

$$b = \frac{1}{64} \{2(4(\lambda + \eta) + 3\mu_{1} + 2\mu_{2} + \mu_{3})^{3} - 16[(\lambda + \mu_{1} + \eta)2(3(\lambda + \eta) + 2\mu_{2} + \mu_{3}) + (\mu_{2} + \eta)(\mu_{2} + \mu_{3}) + 3\mu_{1}(\mu_{1} + \eta) + \mu_{2}\eta][(\lambda + \eta)[(\lambda + \eta)(3(\lambda + \eta) + 2\mu_{2} + \mu_{3}) + (\mu_{2} + \mu_{3})(\mu_{2} + \eta) + \mu_{2}\eta] + \lambda[\lambda^{2} + (\lambda + \eta)(3\mu_{1} + 3\eta) + (\eta + \mu_{1})(2\mu_{1} + 2\mu_{2} + \mu_{3}) + 7\mu_{1}\eta] + (\mu_{1} + \mu_{2})(\mu_{1}\mu_{2} + \mu_{1}\mu_{3}) + \eta[\eta^{2} + (\eta + 4\mu_{1})(\mu_{1} + 2\mu_{2} + \mu_{3}) + \mu_{1}(2\mu_{1} + 8\eta) + \mu_{2}(\mu_{2} + \mu_{3})] + \mu_{1}^{2}(\mu_{1} + \mu_{2})] + 64[(\lambda + \eta)^{2}[2\mu_{2}\eta + \mu_{3}\eta + \lambda^{2} + \eta^{2} + 2\lambda\eta] + (\lambda + \eta)[2\mu_{1}^{2}\eta + 3\mu_{1}\mu_{2}\eta + \mu_{1}\mu_{3}\eta + 3\lambda\mu_{1}\eta] + (\mu_{1}^{2}\eta + \mu_{1}\mu_{2}\eta)(\mu_{1} + \mu_{2} + \mu_{3} + \eta) + \mu_{1}\mu_{3}\eta^{2}] \}$$

$$n = 2\sqrt{-a} \text{ and } \theta = \frac{1}{3}\cos^{-1}\left\{-\frac{b}{2\sqrt{-a^{3}}}\right\}, \text{ the characteristic roots of 2.21 are}$$

$$s_{i} = n\cos\left[\theta + (i-2)\frac{2\pi}{3}\right] - \frac{(4(\lambda + \eta) + 3\mu_{1} + 2\mu_{2} + \mu_{3})}{3}, \quad i = 1, 2, 3, 4. \qquad (2.22)$$

It is examined that $m_{kj}^{*}(s)$ are all rational algebraic functions of s. Then, the inverse transform $m_{kj}(t)$ of $m_{kj}^{*}(s)$ is obtained by partial fraction decompositions. Since the characteristics roots s_i , i = 1,2,3,4 of M are all real and distinct, $m_{kj}(t)$ is the inverse transform of $m_{kj}^{*}(s)$, which are given by,

$$\begin{split} m_{11}(t) &= \sum_{k=1}^{4} \frac{g_1(s_k) [g_2(s_k) g_3(s_k) - \lambda(\mu - \mu_4)] - \lambda g_3(s_k) (\mu_1 + \mu_2)}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \\ m_{12}(t) &= \sum_{k=1}^{4} \frac{-\mu_1 [g_2(s_k) g_3(s_k) - \lambda(\mu - \mu_4)]}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \\ m_{13}(t) &= \sum_{k=1}^{4} \frac{g_3(s_k) \mu_1(\mu_1 + \mu_2)}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \\ m_{14}(t) &= \sum_{k=1}^{4} \frac{-\mu_1(\mu_1 + \mu_2) (\mu - \mu_4)}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \\ m_{21}(t) &= \sum_{k=1}^{4} \frac{-\lambda [g_2(s_k) g_3(s_k) - \lambda(\mu - \mu_4)]}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \\ m_{22}(t) &= \sum_{k=1}^{4} \frac{f(s_k) [g_2(s_k) g_3(s_k) - \lambda(\mu - \mu_4)]}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)} e^{s_k t} \end{split}$$

$$\begin{split} m_{23}(t) &= \sum_{k=1}^{4} \frac{-f(s_{k})g_{3}(s_{k})(\mu_{1} + \mu_{2})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{24}(t) &= \sum_{k=1}^{4} \frac{f(s_{k})(\mu_{1} + \mu_{2})(\mu - \mu_{4})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{31}(t) &= \sum_{k=1}^{4} \frac{\lambda^{2}g_{3}(s_{k})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{32}(t) &= \sum_{k=1}^{4} \frac{-\lambda f(s_{k})g_{3}(s_{k})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{33}(t) &= \sum_{k=1}^{4} \frac{g_{3}(s_{k})(f(s_{k})g_{1}(s_{k}) - \lambda \mu_{1})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{34}(t) &= \sum_{k=1}^{4} \frac{(\lambda \mu_{1} - f(s_{k})g_{1}(s_{k}))(\mu - \mu_{4})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{41}(t) &= \sum_{k=1}^{4} \frac{\lambda^{2}f(s_{k})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{42}(t) &= \sum_{k=1}^{4} \frac{\lambda(\lambda \mu_{1} - f(s_{k})g_{1}(s_{k}))}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{43}(t) &= \sum_{k=1}^{4} \frac{\lambda(\lambda \mu_{1} - f(s_{k})g_{1}(s_{k}))}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ m_{43}(t) &= \sum_{k=1}^{4} \frac{f(s_{k})[g_{1}(s_{k})g_{2}(s_{k}) - \lambda(\mu_{1} + \mu_{2})] - \mu_{1}\lambda g_{2}(s_{k})}{\prod_{i=1,i\neq k}^{4}(s_{k} - s_{i})} e^{s_{k}t} \\ \end{bmatrix}$$

From the matrix 2.20, we achieve,

$$e^{T}(sI - M)^{-1}(s + \eta)e_{1} = (s + \eta)\sum_{j=1}^{4} m_{j1}^{*}(s)$$
(2.23)

and

$$e^{T}(sI - M)^{-1}(s + \eta)\mu e_{2} = (s + \eta)\mu \sum_{j=1}^{4} m_{j4}^{*}(s)$$
(2.24)

Replacing 2.23 and 2.24 in 2.19, we get

$$P_{4}^{*}(s) = \frac{\left(1 + \frac{\eta}{s}\right) \left[1 - (s + \eta) \sum_{j=1}^{4} m_{j1}^{*}(s)\right]}{(s + \eta + \lambda) - \frac{1}{2} \left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}}\right] + \mu(s + \eta) \sum_{j=1}^{4} m_{j4}^{*}(s)}$$
(2.25)

Utilizing equation 2.20 in 2.15, we have

$$P_{0}^{*}(s) = \frac{1}{|D(M)|} \left\{ \left(1 + \frac{\eta}{s}\right) (g_{1}(s)i(s) - \lambda g_{3}(s)(\mu_{1} + \mu_{2})) + P_{4}^{*}(s)\mu[-\mu_{1}(\mu_{1} + \mu_{2})(\mu - \mu_{4})] \right\}$$

$$= \left(1 + \frac{\eta}{s}\right) m_{11}^{*}(s) + \mu m_{14}^{*}(s)P_{4}^{*}(s) \qquad (2.26)$$

$$P_{1}^{*}(s) = \frac{1}{|D(M)|} \left\{ \left(1 + \frac{\eta}{s}\right)(-\lambda i(s)) + P_{4}^{*}(s)\mu[f(s)(\mu_{1} + \mu_{2})(\mu - \mu_{4})] \right\}$$

$$= \left(1 + \frac{\eta}{s}\right) m_{21}^{*}(s) + \mu m_{24}^{*}(s)P_{4}^{*}(s) \qquad (2.27)$$

$$P_{2}^{*}(s) = \frac{1}{|D(M)|} \left\{ \left(1 + \frac{\eta}{s}\right)(\lambda^{2}g_{3}(s)) + P_{4}^{*}(s)\mu[\lambda\mu_{1} - f(s)g_{1}(s)](\mu - \mu_{4}) \right\}$$

$$= \left(1 + \frac{\eta}{s}\right) m_{31}^{*}(s) + \mu m_{34}^{*}(s) \mathbf{P}_{4}^{*}(s)$$
(2.28)

$$P_{3}^{*}(s) = \frac{1}{|D(M)|} \left\{ \left(1 + \frac{\eta}{s} \right) \left(-\lambda^{3} \right) + P_{4}^{*}(s) \mu [f(s)j(s) - \mu_{1}\lambda g_{2}(s)] \right\}$$
$$= \left(1 + \frac{\eta}{s} \right) m_{41}^{*}(s) + \mu m_{44}^{*}(s) P_{4}^{*}(s)$$
(2.29)

From matrix theory, the characteristic roots s_i , i = 1,2,3,4 of M provided are all real and distinct. Explore $s_0 = 0$, it can be obtained by partial fraction decompositions as

$$\frac{(s+\eta)^2}{s}m_{11}^*(s) = 1 + \sum_{k=0}^{4} \frac{\{g_1(s_k)[g_2(s_k)g_3(s_k) - \lambda(\mu - \mu_4)] - \lambda g_3(s_k)(\mu_1 + \mu_2)\}(s+\eta)^2}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = 1 + n_{11}^*(s)$$

$$\frac{(s+\eta)^2}{s}m_{21}^*(s) = \sum_{k=0}^{4} \frac{-\lambda [g_2(s_k)g_3(s_k) - \lambda(\mu - \mu_4)](s+\eta)^2}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = n_{21}^*(s)$$

$$\frac{(s+\eta)^2}{s}m_{31}^*(s) = \sum_{k=0}^{4} \frac{-\lambda^2 g_3(s_k)(s+\eta)^2}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = n_{31}^*(s)$$

$$\frac{(s+\eta)^2}{s}m_{41}^*(s) = \sum_{k=0}^{4} \frac{-\lambda^3(s+\eta)^2}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = n_{41}^*(s)$$

$$(s+\eta)m_{12}^*(s) = \sum_{k=0}^{4} \frac{-\mu_1[g_2(s_k)g_3(s_k) - \lambda(\mu - \mu_4)](s+\eta)}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = n_{12}^*(s)$$

$$(s+\eta)m_{22}^*(s) = 1 + \sum_{k=0}^{4} \frac{f(s_k)[g_2(s_k)g_3(s_k) - \lambda(\mu - \mu_4)](s+\eta)}{\prod_{i=1,i\neq k}^4 (s_k - s_i)(s - s_k)} = 1 + n_{22}^*(s)$$

$$\begin{split} &(s+\eta)m_{32}^{*}(s) = \sum_{k=0}^{4} \frac{-\lambda f(s_{k})g_{3}(s_{k})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{32}^{*}(s) \\ &(s+\eta)m_{42}^{*}(s) = \sum_{k=0}^{4} \frac{\lambda^{2} f(s_{k})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{42}^{*}(s) \\ &(s+\eta)m_{13}^{*}(s) = \sum_{k=0}^{4} \frac{\mu_{1}g_{3}(s_{k})(\mu_{1}+\mu_{2})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{13}^{*}(s) \\ &(s+\eta)m_{23}^{*}(s) = \sum_{k=0}^{4} \frac{-f(s_{k})g_{3}(s_{k})(\mu_{1}+\mu_{2})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{23}^{*}(s) \\ &(s+\eta)m_{33}^{*}(s) = 1 + \sum_{k=0}^{4} \frac{[f(s_{k})g_{1}(s_{k})-\lambda\mu_{1}]g_{3}(s_{k})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = 1 + n_{33}^{*}(s) \\ &(s+\eta)m_{43}^{*}(s) = \sum_{k=0}^{4} \frac{\lambda[\lambda\mu_{1}-f(s_{k})g_{1}(s_{k})](s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{43}^{*}(s) \\ &(s+\eta)m_{14}^{*}(s) = \sum_{k=0}^{4} \frac{-\mu_{1}(\mu_{1}+\mu_{2})(\mu-\mu_{4})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{14}^{*}(s) \\ &(s+\eta)m_{24}^{*}(s) = \sum_{k=0}^{4} \frac{f(s_{k})(\mu_{1}+\mu_{2})(\mu-\mu_{4})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{24}^{*}(s) \\ &(s+\eta)m_{24}^{*}(s) = \sum_{k=0}^{4} \frac{f(\lambda\mu_{1}-f(s_{k})g_{1}(s_{k})](\mu-\mu_{4})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{24}^{*}(s) \\ &(s+\eta)m_{34}^{*}(s) = \sum_{k=0}^{4} \frac{f(\lambda\mu_{1}-f(s_{k})g_{1}(s_{k})](\mu-\mu_{4})(s+\eta)}{\prod_{i=1,i\neq k}^{4}(s_{k}-s_{i})(s-s_{k})} = n_{34}^{*}(s) \end{split}$$

and

$$(s+\eta)m_{44}^{*}(s) = 1 + \sum_{k=0}^{4} \frac{\{f(s_k)[g_1(s_k)g_2(s_k) - \lambda(\mu_1 + \mu_2)] - \mu_1\lambda g_2(s_k)\}(s+\eta)}{\prod_{i=1, i \neq k}^{4} (s_k - s_i)(s-s_k)} = 1 + n_{44}^{*}(s)$$

where $n_{ij}^{*}(s)$'s , denote the summation terms in the above expressions.

Applying these in equation 2.25 and after some algebraic manipulations, we will get

$$P_{4}^{*}(s) = \frac{\frac{2}{\alpha^{2}} \left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}} \right] \left(\frac{\eta}{s} - \sum_{j=1}^{4} n_{j1}^{*}(s) \right)}{1 + \frac{2}{\alpha^{2}} \left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}} \right] \mu \sum_{j=1}^{4} n_{j4}^{*}(s)}$$

which implies $P_4^*(s) = \frac{2}{\alpha^2} \left[\Omega - \sqrt{\Omega^2 - \alpha^2} \right] \left(\frac{\eta}{s} - d_1^*(s) \right) \left[1 + \frac{2}{\alpha^2} \left[\Omega - \sqrt{\Omega^2 - \alpha^2} \right] \mu d_4^*(s) \right]^{-1}$ (2.30)

where $d_i^*(s) = \sum_{j=1}^4 n_{ji}^*(s), \quad i = 1, 4.$

The previous equation can be expressed as,

$$P_{4}^{*}(s) = \sum_{n=0}^{\infty} (-1)^{n} \left(\frac{2}{\alpha}\right)^{n+1} \left[\frac{\eta}{s} \left(\frac{\Omega - \sqrt{\Omega^{2} - \alpha^{2}}}{\alpha}\right)^{n+1} - d_{1}^{*}(s) \left(\frac{\Omega - \sqrt{\Omega^{2} - \alpha^{2}}}{\alpha}\right)^{n+1}\right] \left[\mu d_{4}^{*}(s)\right]^{n}$$
(2.31)

Taking inversion on equations 2.26-2.29 and doing some algebraic operations, we get

$$P_0(t) = m_{11}(t) + \eta \int_o^t m_{11}(u) du + \int_o^t \mu m_{14}(t-u) P_4(u) du$$
(2.32)

$$P_{1}(t) = m_{21}(t) + \eta \int_{o}^{t} m_{21}(u) du + \int_{o}^{t} \mu m_{24}(t-u) P_{4}(u) du$$
(2.33)

$$P_{2}(t) = m_{31}(t) + \eta \int_{0}^{t} m_{31}(u) du + \int_{0}^{t} \mu m_{34}(t-u) P_{4}(u) du$$
(2.34)

$$P_{3}(t) = m_{41}(t) + \eta \int_{0}^{t} m_{41}(u) du + \int_{0}^{t} \mu m_{44}(t-u) P_{4}(u) du$$
(2.35)

Therefore, equations 2.13 and 2.31-2.35 completely determine all system size probabilities.

3. STEADY STATE PROBABILITIES

This section deals with the structure of the steady state probabilities of the M/M/4 Queuing model with heterogeneous servers and its disasters.

Theorem 3.1: The steady state distribution of the queuing system M/M/4 with heterogeneous service states and catastrophes is obtained as follows:

i) For $\eta > 0$ and $\lambda \neq \mu$, then

$$P_{4} = \frac{\lambda \eta C_{\lambda}}{\frac{D_{\lambda}}{2} \left[(\lambda + \eta - \mu) - \sqrt{b^{2} - 4\lambda\mu} \right] + \mu \eta E_{\lambda}}$$
(3.1)

$$P_{n+4} = \left(\frac{1}{2\mu}\right)^n \left[b - \sqrt{b^2 - 4\lambda\mu}\right]^n P_4, \quad n = 1, 2, 3, \dots$$
(3.2)

$$P_{0} = \frac{1}{D_{\lambda}} \{ \eta [\lambda(\lambda + \eta)(\lambda + \mu_{1} + \eta) + (\lambda + \mu - \mu_{4} + \eta)(\lambda\eta + (\mu_{1} + \eta)(\mu_{1} + \mu_{2} + \eta))] - \mu \mu_{1}(\mu_{1} + \mu_{2})(\mu - \mu_{1} + \mu_{2})(\mu - \mu$$

$$P_{1} = \frac{1}{D_{\lambda}} \{ -\lambda \eta [\lambda (\lambda + \eta) + (\mu_{1} + \mu_{2} + \eta) (\lambda + \mu - \mu_{4} + \eta)] + \mu (\lambda + \eta) (\mu_{1} + \mu_{2}) (\mu - \mu_{4}) P_{4} \}$$
(3.4)

$$P_{2} = \frac{1}{D_{\lambda}} \left\{ \lambda^{2} \eta (\lambda + \mu - \mu_{4} + \eta) + \mu [\lambda \mu_{1} - (\lambda + \eta) (\lambda + \mu_{1} + \eta)] (\mu - \mu_{4}) P_{4} \right\}$$
(3.5)

$$\mathbf{P}_{3} = \frac{1}{D_{\lambda}} \left\{ -\lambda^{3} \eta + \mu \left[\lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) \right] \mathbf{P}_{4} \right\}$$
(3.6)

where

$$\begin{split} C_{\lambda} &= \lambda^{3} + \lambda \eta (4\lambda + \lambda \mu_{1} + 2\eta) + \mu_{1} \eta (\mu_{1} + \mu_{2} + 2\mu_{3} + \eta) + \mu_{2} \eta (\lambda + \mu_{2} + \mu_{3} + \eta) \\ &+ \eta (\mu_{1} + \mu_{2} + 2\eta) (\lambda + \mu_{1} + \mu_{2} + \mu_{3} + \eta) \\ D_{\lambda} &= (\lambda + \eta)^{2} (2\mu_{2}\eta + \mu_{3}\eta + \lambda^{2} + \eta^{2} + 2\lambda\eta) + (\lambda + \eta) (2\mu_{1}^{2}\eta + 3\mu_{1}\mu_{2}\eta + \mu_{1}\mu_{3}\eta + 3\lambda\mu_{1}\eta) \\ &+ (\mu_{1}^{2}\eta + \mu_{1}\mu_{2}\eta) (\mu_{1} + \mu_{2} + \mu_{3} + \eta) + \mu_{1}\mu_{3}\eta^{2} \\ E_{\lambda} &= (\mu_{1} + \mu_{2} + \mu_{3}) [-\mu_{1} (\mu_{1} + \mu_{2} - \lambda) + (\lambda + \eta) (\mu_{2} - \lambda - \eta)] + \lambda (\lambda + \eta) (\lambda + 2\eta) \\ &+ \eta [\lambda (\mu_{1} + \mu_{2}) + (\mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta)] \end{split}$$

ii) For
$$\eta > 0$$
 and $\lambda = \mu$, then

$$P_{4} = \frac{\mu \eta C_{\mu}}{\frac{D_{\mu}}{2} \left[\eta - \sqrt{4\mu \eta + \eta^{2}} \right] + \mu \eta E_{\mu}}$$
(3.7)

$$P_{n+4} = \left(\frac{1}{2\mu}\right)^{n} \left[(2\mu + \eta) - \sqrt{4\mu\eta + \eta^{2}} \right]^{n} P_{4}, n = 1, 2, 3, ...$$

$$P_{0} = \frac{1}{D_{\mu}} \left\{ \eta \left[\mu (\mu + \eta) (\mu + \mu_{1} + \eta) + (2\mu - \mu_{4} + \eta) (\mu\eta + (\mu_{1} + \eta) (\mu_{1} + \mu_{2} + \eta)) \right] - \mu \mu_{1} (\mu_{1} + \mu_{2}) (\mu - \mu_{4}) P_{4} \right\}$$

$$(3.8)$$

$$P_{1} = \frac{1}{D_{\mu}} \{-\mu \eta [\mu(\mu + \eta) + (\mu_{1} + \mu_{2} + \eta)(2\mu - \mu_{4} + \eta)] + \mu(\mu + \eta)(\mu_{1} + \mu_{2})(\mu - \mu_{4})P_{4}\}$$
(3.10)

$$P_{2} = \frac{1}{D_{\mu}} \left\{ \mu^{2} \eta (2\mu - \mu_{4} + \eta) + \mu [\mu \mu_{1} - (\mu + \eta)(\mu + \mu_{1} + \eta)](\mu - \mu_{4}) P_{4} \right\}$$
(3.11)

$$\mathbf{P}_{3} = \frac{1}{D_{\mu}} \left\{ -\mu^{3}\eta + \mu \left[\mu (\mu + \eta)^{2} + \eta (\mu + \mu_{1} + \eta) (\mu + \mu_{1} + \mu_{2} + \eta) \right] \mathbf{P}_{4} \right\}$$
(3.12)

where

$$\begin{split} C_{\mu} &= \mu^{3} + \mu \eta (4\mu + \mu \mu_{1} + 2\eta) + \mu_{1} \eta (\mu_{1} + \mu_{2} + 2\mu_{3} + \eta) + \mu_{2} \eta (\mu + \mu_{2} + \mu_{3} + \eta) \\ &+ \eta (\mu_{1} + \mu_{2} + 2\eta) (\mu + \mu_{1} + \mu_{2} + \mu_{3} + \eta) \\ D_{\mu} &= (\mu + \eta)^{2} (2\mu_{2}\eta + \mu_{3}\eta + \mu^{2} + \eta^{2} + 2\mu\eta) + (\mu + \eta) (2\mu_{1}^{2}\eta + 3\mu_{1}\mu_{2}\eta + \mu_{1}\mu_{3}\eta + 3\mu\mu_{1}\eta) \\ &+ (\mu_{1}^{2}\eta + \mu_{1}\mu_{2}\eta) (\mu_{1} + \mu_{2} + \mu_{3} + \eta) + \mu_{1}\mu_{3}\eta^{2} \\ E_{\mu} &= (\mu_{1} + \mu_{2} + \mu_{3}) [-\mu_{1}(\mu_{1} + \mu_{2} - \mu) + (\mu + \eta)(\mu_{2} - \mu - \eta)] + \mu (\mu + \eta)(\mu + 2\eta) \end{split}$$

+
$$\eta [\mu (\mu_1 + \mu_2) + (\mu_1 + \eta) (\mu + \mu_1 + \mu_2 + \eta)]$$

Proof: For $\eta > 0$ and $\lambda \neq \mu$, from equation 2.23, we obtain

$$P_{4}^{*}(s) = \frac{\left(1 + \frac{\eta}{s}\right) \left[1 - (s + \eta)\sum_{j=1}^{4} m_{j1}^{*}(s)\right]}{(s + \eta + \lambda) - \frac{1}{2} \left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}}\right] + \mu(s + \eta)\sum_{j=1}^{4} m_{j4}^{*}(s)}$$

Multiplying on both sides with s and taking limit as $s \rightarrow 0$ to the above equation, we get

$$\underbrace{Lt}_{s \to 0} s \mathbf{P}_{4}^{*}(s) = \frac{\lambda \eta C_{\lambda}}{\frac{D_{\lambda}}{2} \left[\left(\lambda + \eta - \mu \right) - \sqrt{b^{2} - 4\lambda \mu} \right] + \mu \eta E_{\lambda}}$$
(3.13)

The solution 3.1 follows directly from 3.13, by using Tauberian theorem.

Taking Laplace transform of 2.13, we have

$$P_{n+4}^{*}(s) = \left(\frac{\beta}{\alpha}\right)^{n} \left[\Omega - \sqrt{\Omega^{2} - \alpha^{2}}\right]^{n} P_{4}^{*}(s), n = 1, 2, 3, ...$$
(3.14)

As before, multiplying 3.14 by s on both sides and talking limit as $s \rightarrow 0$, we get

$$L_{s \to 0} s \mathbf{P}_{n+4} * (s) = L_{s \to 0} \left(\frac{1}{2\mu} \right)^n \left[\Omega - \sqrt{\Omega^2 - \alpha^2} \right]^n s \mathbf{P}_4 * (s) , n = 1, 2, 3, \dots$$
(3.15)

This yields 3.2, by applying Tauberian theorem again.

Similarly, the results 3.3 – 3.6 can be obtained from 2.24 – 2.27 respectively. For $\eta > 0$ and $\lambda = \mu$, the results 3.7 – 3.12 can be obtained directly by putting $\lambda = \mu$ in 3.1 – 3.6.

Remark: It is observed that the steady-state probabilities of this queueing model exist if and only if $\eta > 0$ or $\eta = 0$ and $\lambda < \mu$.

4. PERFORMANCE MEASURES

Few interesting performance measures, involving the mean number of customers in the system, the probability of arriving customers joining the queue, and the mean number of busy servers are to be analyzed.

4.1. The Mean Number of Customers in the System

Let N(t) be the number of customers in the system at time *t*. the average number of customers in the system at time *t* is given by,

$$E(N(t)) = P_1(t) + P_2(t) + P_3(t) + \sum_{n=0}^{\infty} (n+4)P_{n+4}(t)$$

Utilizing 2.13, 2.31, 2.32 and 2.33, the above equation can be written as

$$E(N(t)) = m_{21}(t) + \eta \int_{0}^{t} m_{21}(u) du + \int_{0}^{t} \mu m_{24}(t-u) P_{4}(u) du$$

+ $m_{31}(t) + \eta \int_{0}^{t} m_{31}(u) du + \int_{0}^{t} \mu m_{34}(t-u) P_{4}(u) du$
+ $m_{41}(t) + \eta \int_{0}^{t} m_{41}(u) du + \int_{0}^{t} \mu m_{44}(t-u) P_{4}(u) du$
+ $4P_{4}(t) + \sum_{n=1}^{\infty} (n+1)n\beta^{n} \int_{0}^{t} P_{4}(u) \frac{I_{n}(\alpha(t-u))}{(t-u)} e^{-b(t-u)} du$ (4.1)

where $P_4(t)$ is given in 2.29

Suppose $\eta > 0$, the mean number of customers in the system under steady-state is computed as

$$E(N) = \frac{2\mu \left(4\mu - \left[b - \sqrt{b^2 - 4\lambda\mu}\right]\right) P_4}{\left(2\mu - \left[b - \sqrt{b^2 - 4\lambda\mu}\right]\right)^2} +$$
(4.2)

$$\frac{1}{D_{\lambda}} \begin{cases} \eta \left[\lambda^{2} (\mu_{3} - \lambda - \eta) - \lambda (\mu_{1} + \mu_{2} + \eta) (\mu - \mu_{4} + \eta) \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{2} + \eta) \right] \right]$$

and
$$E(N) = \frac{2\mu \left(2\mu - \eta + \sqrt{4\mu\eta + \eta^2}\right)P_4}{\left(\sqrt{4\mu\eta + \eta^2} - \eta\right)^2} +$$
(4.3)

$$\frac{1}{D_{\mu}} \begin{cases} \eta \left[\mu^{2} (\mu_{3} - \mu - \eta) - \mu (\mu_{1} + \mu_{2} + \eta) (\mu - \mu_{4} + \eta) \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\mu + \eta) (\mu_{2} - \mu - \eta) + \mu \mu_{1} \right] + \mu (\mu + \eta)^{2} + \eta (\mu + \mu_{1} + \eta) (\mu + \mu_{1} + \mu_{2} + \eta) - \mu \mu_{1} \mu_{3} \right] \\ \text{if } \lambda = \mu \end{cases}$$

where P_4 is given in 3.1 for $\lambda \neq \mu$ and in 3.7 for $\lambda = \mu$.

4.2. Probability of Arriving Customers Joining the Queue

The probability that an arriving customer is required to join the queue at time t is given by

$$P(N(t) \ge 4) = \sum_{n=0}^{\infty} P_{n+4}(t)$$

= $P_4(t) + \sum_{n=1}^{\infty} n\beta^n \int_0^t P_4(u) \frac{I_n(\alpha(t-u))}{(t-u)} e^{-b(t-u)} du$ (4.4)

Comparing, for $\eta > 0$, the steady-state probability that an arriving customer joins the queue is

$$P(N \ge 2) = \sum_{n=0}^{\infty} P_{n+4} = \begin{cases} \frac{2\mu P_4}{(\mu - \lambda - \eta) + \sqrt{b^2 - 4\lambda\mu}} & , \text{if } \lambda \neq \mu \\ \frac{2\mu P_4}{\sqrt{\eta^2 + 4\mu\eta} - \eta} & , \text{if } \lambda = \mu \end{cases}$$

$$(4.5)$$

4.3. The Number of Busy Servers

Let B(t) denote the number of busy servers at time *t*. The probability that the system has n busy servers is given as,

$$P\{B(t) = x\} = \begin{cases} P(N(t) = x) = P_x(t) &, \text{ for } x = 1,2,3 \\ P(N(t) > 3) = \sum_{n=0}^{\infty} P_{n+4}(t) &, \text{ for } x = 4 \end{cases}$$
(4.6)

and the corresponding steady-state probability is obtained for $\eta > 0$ and $\lambda \neq \mu$ as

$$P(B = x) = \begin{cases} \frac{1}{D_{\lambda}} \begin{cases} \eta \left[\lambda^{2} (\mu_{3} - \lambda - \eta) - \lambda (\mu_{1} + \mu_{2} + \eta) (\mu - \mu_{4} + \eta) \right] \\ + \mu \left[(\mu - \mu_{4}) \left[(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1} \right] + \\ \lambda (\lambda + \eta)^{2} + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{2} + \eta) - \lambda \mu_{1} \mu_{3} \right] P_{4} \end{cases}, & \text{if } x = 1, 2, 3 \\ \frac{2\mu P_{4}}{(\mu - \lambda - \eta) + \sqrt{b^{2} - 4\lambda\mu}}, & \text{if } x = 4 \end{cases}$$

Comparing the above probability, it can be obtained directly, for $\eta > 0$ and $\lambda = \mu$ by substituting $\lambda = \mu$ in 4.7. Furthermore, the mean number of busy servers at time *t* is given by

$$E(B(t)) = P_1(t) + P_2(t) + P_3(t) + 2\sum_{n=0}^{\infty} P_{n+4}(t)$$

which can also be written as $E(N(t)) = P_1(t) + P_2(t) + P_3(t) + \sum_{n=0}^{\infty} (n+4)P_{n+4}(t)$ (4.8)

If $\eta > 0$, the corresponding steady-state solution is given as

$$E(B) = \frac{1}{D_{\lambda}} \begin{cases} 2 \begin{bmatrix} \lambda^{3} (\lambda + 4\mu) + \lambda^{2} \eta (2(\mu_{1} + \mu_{2}) + \mu_{3} + 4\eta) + \lambda \eta^{2} (2(\mu_{1} + \mu_{2}) + \mu_{3} + \eta) + \\ \lambda \eta (\mu_{1}^{2} + \mu_{2}^{2} + 2\mu_{1}\mu_{2} + \mu_{1}\mu_{3} + \mu_{1}\mu_{3}) \\ - \eta [\lambda^{2} (\mu_{3} - \lambda - \eta) - \lambda (\mu_{1} + \mu_{2} + \eta) (\mu - \mu_{4} + \eta)] \\ - \mu \begin{bmatrix} (\mu - \mu_{4}) [(\lambda + \eta) (\mu_{2} - \lambda - \eta) + \lambda \mu_{1}] + \lambda (\lambda + \eta)^{2} \\ + \eta (\lambda + \mu_{1} + \eta) (\lambda + \mu_{1} + \mu_{1} + \eta) - \lambda \mu_{1}\mu_{3} \end{bmatrix} P_{4} \end{cases}$$

$$(4.9)$$

$$\text{if } \lambda \neq \mu$$

The above probability for $\eta > 0$ and $\lambda = \mu$ can be obtained directly by substituting $\lambda = \mu$ in 4.9.

CONCLUSION

In the transient and steady-state analysis, a four heterogeneous server queueing system subject to catastrophes is constructed then the time-dependent probabilities for the number of customers in the system is obtained. The steady-state probabilities of the system size are also found. At last, few important performance measures have been extracted from the steady-state probabilities.

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