# 2nd-ORDER MARKOVIAN APPROXIMATION ON THE OUTPUT PROCESS OF MULTI-USER RANDOM ACCESS COMMUNICATION NETWORKS

## I Stavrakakis, D. Kazakos Department of Electrical Engineering, University of Virginia Charlottesville, VA 22901

# Abstract In this paper the output process of a class of slotted multi-user random-access communication networks is

approximated by a 2<sup>nd</sup>-order Markovian process. The output process is defined as the process of the successfully transmitted packets within the network. The parameters of the approximating process are analytically calculated for a network operating under a specific random access algorithm. The involved methods can also be applied in the calculation of these parameters in the case of any random

The performance of the approximation is measured by

considering a star topology of interconnected multi-user random-access communication networks. The mean time

that a packet spends in the central node of the above topology is calculated under the proposed approximation on the output processes of the interconnected networks. The

results are compared with simulation results from the

I. Introduction

actual system.

access algorithm within a class.

A lot of work has been done towards the direction of

developing communication protocols which determine how a single common resource can be efficiently shared by a large population of users. By now, it is well known that

tems, time is divided into slots of length equal to the time needed for a packet transmission (slotted systems). The deployment of an ever increasing number of

fixed assignment techniques are not appropriate for a sys-

tem with large population of bursty users. In the latter

case, random access protocols are more efficient and many

of them have been suggested [1], [2]. In most of the sys-

multi-user random access communication networks brought up the question of how packets, whose destination is another network, should be handled. Thus, the issue of network interconnection or multi-hop packet transmission, arises, [3], [6], [7]. The basic problem in analyzing interconnected systems is that of characterizing the output pro-

cess of a multi-user random access communication system;

i.e., the departure process of the successfully transmitted

packets. The output process of a multi-user random-access

communication system depends on the deployed protocol.

Research supported by the Air Force Office of

Description of that process is a difficult task and only approximations based on special assumptions have been attempted, [4]-[7].

Scientific Research through Grant AFOSR 87-0095.

In a previous work, [8], the problem of the characterization of the output process is addressed. There, a Bernoulli and a first-order Markov approximations are proposed. It turns out that the first-order approximation performs better for moderate and heavy traffic load, with respect to a certain measure of performance which is of practical interest. In this paper, a 2nd-order Markov approximation on the output process of a multi-user random-access communication network is proposed. The 2<sup>nd</sup>-order Markov approximation is intuitively more pleasing than those suggested in [8], since it captures better the

II. The approximation of the output process

the random-access algorithm deploys.

dependencies in the output process. These dependencies

are introduced by the collision resolution algorithm which

A slotted multi-user random access communication network is considered. It is assumed that the packet input rate to the system is  $\lambda$  packets per slot and that  $\lambda$  is in the stability region of the system. For such values of  $\lambda$ , all the processes associated with the description of the system are stationary. The communication channel can be in one of the following states: I (idle), if no user is using the channel at that time; S (success), if only one user is transmitting; C (collision), if more than one users are transmitting at that

time. In the above channel description we have made the assumption that if only one user transmits, then his packet is successfully transmitted. Successfully transmitted packets appear in the output process of the network, while the I and C states of the channel do not result in a packet output from the network. It is assumed that capture events are not present, [18], and that channel errors cannot occur. We define the output process of a slotted multi-user random-access communication system, {a<sup>1</sup>}<sub>i≥0</sub>, to be a discrete-time binary process associated with the end of the

slots. The random variable a takes the value 1 if a successful packet transmission occurs in the jth slot, and 0 otherwise. It is clear that the output process can be interpreted as a two-state channel-status process  $\{x^j\}_{i\geq 0}$ , where x<sup>j</sup>ε{S,NS}; by NS we denote the union of the states I and C. The purpose of this interpretation of the output process is to relate it to the channel-status, which is in interaction with the random-access protocol. The latter is true since the evolution of the channel-status process (which determines completely the output proces) depends on the current

is required by any stable random-access algorithm. From the above discussion, we conclude that the output process, {a<sup>j</sup>}<sub>i≥0</sub>, and the two-state channel-status pro-

(and possibly the past) channel state and the deployed pro-

tocol. This happens because the state of the channel is fed

back to the users, who determine their action based on this feedback and the protocol. A type of feedback information the output process of a multi-user random-access communication network is identical to that of characterizing the channel-status process,  $\{x^j\}_{j\geq 0}$ . The channel-status process  $\{x^j\}_{j\geq 0}$  is controlled by the deployed random-access algorithm. In this paper, we approximate this process by a  $2^{nd}$ -order Markov process,  $\{\tilde{x}_i\}_{i\geq 0}$  which has the same state space as {x<sup>j</sup>}<sub>j≥0</sub> and is ergodic within the stability region of the random access algorithm. To study the process  $\{\tilde{x}^{j}\}_{j\geq 0}$ , we can equivalently study the underlying first-order Markov process  $\{y^j\}_{j\geq 0}$  defined as follows:  $\{y^j\}_{j\geq 0}$  is a

discrete time first-order Markov process associated with

the end of the slots. The state space at this process is Z =

 $\{(S,S) = a, (S,NS) = b, (NS,S) = c, (NS,NS) = d\};$  the first

part of each pair corresponds to the state of the approximat-

ing process  $\{\tilde{x}^j\}_{j\geq 0}$  at the end of the  $(j-1)^{st}$  slot; the second

part corresponds to the state of the process  $\{\tilde{x}^{j}\}_{j\geq 0}$  at the end of the jth slot. Having defined the underlying first-

cess, {x<sup>j</sup>}<sub>j≥0</sub>, are identical. The problem of characterizing

order Markov chain  $\{y^j\}_{j\geq 0}$ , we can obtain the binary process  $\{\tilde{a}^j\}_{j\geq 0}$  with state space  $\{0,1\}$  from the stationary function  $\tilde{a}: S \rightarrow \{0,1\}$ ; where  $\tilde{a}(y^{j}) = \begin{cases} 1 \text{ if } y=a \text{ or } c \\ 0 \text{ if } y=b \text{ or } d \end{cases}$ (1) The process  $\{\tilde{a}^{j}\}_{j\geq 0}$  approximates the output process of the random-access communication network. It depends on the first-order Markov process  $\{y^j\}_{j\geq 0}$ , which also describes the  $2^{nd}$ -order process  $\{\vec{x}^j\}_{j\geq 0}$ ; the latter approximates the channel-status process. To completely determine the underlying first-order Markov process  $\{y^j\}_{j\geq 0}$ , we need to estimate its steady-state and transition probabilities. Then

the approximating process  $\{\tilde{a}^{j}\}_{j\geq 0}$  is completely deter-

III. Parameters of the Markov process Since the first-order Markov process,  $\{y^j\}_{j\geq 0}$  is only an approximation, it seems natural to estimate its steady

### state probabilities that a particular state or state transition occurs in the true process, under stable network operation.

steady state probabilities and

mined by (1).

random access algorithms. The possible state transitions of the first-order Markov chain {y<sup>1</sup>}<sub>i≥0</sub> are shown in Fig. 1. Notice that not all state transitions are possible. Since  $\{y^j\}_{j\geq 0}$  is a Markov chain, the following equation must hold:  $\pi P = \pi$ (2)

where  $\pi = (\pi(a), \pi(b), \pi(c), \pi(d))$  is the vector of the

state and transition probabilities, by calculating the steady

This calculation is not always straightforward. The pro-

cedure to be followed depends on the class of the deployed

 $P = \begin{bmatrix} p(a,a) & p(a,b) & p(a,c) & p(a,d) \\ p(b,a) & p(b,b) & p(b,c) & p(b,d) \\ p(c,a) & p(c,b) & p(c,c) & p(c,d) \\ p(d,a) & p(d,b) & p(d,c) & p(d,d) \end{bmatrix}$ is the matrix with the transition probabilities of the Markov

chain (y) ico. From Fig. 1, it is easily concluded that the following equations hold. p(a,a) + p(a,b) = 1p(b,c) + p(b,d) = 1(3a)

We consider multi-user random-access slotted communication networks in which a binary-feedback,

rithm is provided at this point. Each user is assigned a

counter whose initial value is zero (no packet to be transmitted). This counter is updated according to the steps of the algorithm and the feedback from the channel. Upon

packet arrival, the counter value increases to one. Users

whose values are equal to one at the beginning of a slot,

transmit in that slot. If the channel feedback is collision

(C), each counters whose value is greater than one

increases it by one; each counter whose value equals one,

maintain this value with probability p (splitting probability)

(3b)

(4a)

(4b)

(5)

p(d,d) + p(d,c) = 1

p(a,c) = p(a,d) = p(b,a) = p(b,b) = 0

p(c,c) = p(c,d) = p(d,a) = p(d,b) = 0

Assuming that the steady state probabilities and the transi-

tion probabilities p(b,c) and p(a,a) are all known, the

remaining transition probabilities can be calculated from

equations (2), (3) and (4). If one of the steady state probabilities, e.g.  $\pi(c)$ , is known, then the rest of them can be

calculated from the following equations which relate mar-

 $P(NS,NS) = P(NS) - P(NS,S) \rightarrow \pi(d) = 1 - \lambda - \pi(c)$ 

P(S) denotes the probability that a slot is successful and

 $\{y^j\}_{j\geq 0}$  can be calculated from the probabilities  $\pi(c)$ , p(b,c)

and p(a,a). The rest of this section is devoted to the calculation of those probabilities. The procedure to be followed

depends on the deployed random-access algorithm within

To summarize, all parameters of the Markov process

 $P(S,S) = P(S) - P(NS,S) \rightarrow \pi(a) = \lambda - \pi(c)$ 

P(NS) is its complement. Under stability,  $P(S) = \lambda$ .

 $P(S,NS) = P(S) - P(S,S) \rightarrow \pi(b) = \pi(c)$ 

the network. (collision/non-collision, C/NC), limited-sensing collisionresolution algorithm is deployed. The network traffic is assumed to be Poisson with intensity  $\lambda$  packets per slot. The considered algorithm has been developed and analyzed in [11], [10] and [12]. The characterization of the process of the successfully transmitted packets, i.e, the output process of the network, is an open problem. A brief description of the collision-resolution algo-

p(c,a) + p(c,b) = 1

ginal with joint probabilities.

or increases it to two with probability 1-p. If the channel feedback is non-collision (NC), all non-zero counters decrease their values by one. A detailed description of the algorithm can be found in [10], [11].

State transition diagram of the Markov chain {y<sup>j</sup>}<sub>i≥0</sub>.

Figure 1.

P/iri{

access algorithms which induce regenerative points, is the session. A session is defined as the time interval between two renewal points in the operation of the system, [11, [14]. The length of such sessions is easy to describe via recursive equations. The multiplicity of a session is defined as the number of packet transmission attempts in the first slot of the session.

At this point we calculate the probabilities  $\pi(c)$ , p(b,c)

and p(a,a) of the Markov process  $\{y^{j}\}_{j\geq 0}$  for the previously

described random-access algorithm. The procedure to be

followed can be applied to any limited-sensing stack-type

random-access algorithm, [13], [14]. The authors believe

An important quantity for the analysis of random-

that the method can also be applied in the case of other limited-sensing or continuous-sensing random-access algorithms, [15], [16], [17], which operate in statistically identical cycles of finite length (under stability). The following quantities are useful in the analysis that is presented in this (NS,S) pair: A pair of consecutive slots with the first slot being in state NS and the second in state S. An (NS,S) pair is internal if both internal (NS,S) pair: slots belong to the same session.

A triplet of consecutive slots that (S,NS,S) triplet: are in states S, NS, S. A triplet of consecutive slots that (S, S, S) triplet: are in states S, S, S. A (x,y,z) triplet whose all three internal (x,y,z) triplet: slots belong to the same session Length of a session of multiplicity k (in

Expected value of  $l_k$ .

Number of internal (NS,S) pairs in a session of multiplicity k. Expected value of  $\tau_k^{NS,S}$ . Expected value of T<sub>k</sub><sup>NS,S</sup> with respect to k. A random variable associated with the last slot of a session of multiplicity k;  $l_k^{NS} = 1$  if that slot is idle;  $l_k^{NS} = 0$  if that slot is involved in a successful transmission. Expected value of  $l_k^{NS}$ .

Expected value of Lk with respect to k.

Expected value of L<sub>k</sub><sup>NS</sup> with respect to k.  $\tau_{k}^{S,NS,S}$   $(\tau_{k}^{S,S,S})$ : Number of internal (S,NS,S) triplets (internal (S,S,S) triplets) in a session of multiplicity k.  $T_k^{S,NS,S}$   $(T_k^{S,S,S}) \colon$  Expected value of  $\tau_k^{S,NS,S}$   $(\tau_k^{S,S,S)}$  $T^{S,NS,S}$  ( $T^{S,S,S}$ ): Expected value of  $T_k^{S,NS,S}$  ( $T_k^{S,S,S}$ )  $l_k^{S,NS}$  ( $l_k^{S,S}$ ): A random variable associated with the last two slots of a session of multiplicity k;  $l_k^{S,NS} = 1$  if the last pair of slots of that

 $l_{\mathbf{k}}^{\mathbf{S}}$ :

iNS,S.

 $(l_k^{S,S} = 1)$  if the last pair of slots of that session is (S,S);  $l_k^{S,S} = 0$ , otherwise). A random variable associated with the last slot of a session;  $l_k^S=1$  if the last slot

 $L_k^{S,NS}$  ( $L_k^S$ ,  $I_k^{NS,S}$ ,  $L_k^{S,S}$ ): Expected value ( $l_k^S$ ,  $i_k^{NS,S}$ ,  $l_k^{S,S}$ ).  $L^{S,NS}$  ( $L^{S}$ ,  $I^{NS,S}$ ,  $L^{S,S}$ ): Expected value ( $L_{k}^{S}$ ,  $I_{k}^{NS,S}$ ,  $L_{k}^{S,S}$ )

An important quantity for the calculation of the

From the description of the algorithm the following

desired probabilities is the mean session length, L. The latter can be calculated by following procedures similar to those that appear in [11], [13], [14], [15]. In fact, for the specific algorithm under consideration, L has been calculated in [10] and [11]. We believe that the recursive equations with respect to  $l_k$  which describe the operation of the system will be very helpful for the better understanding of the procedure for the calculation of P(NS,S). For this reason we start by calculating L.

equations can be written, with respect to  $l_k$ , k=1,2,....  $l_0 = 1$  ,  $l_1 = 1$ 

$$l_{\mathbf{k}} = 1 + l_{\phi_1 + f_1} + l_{\mathbf{k} - \phi_1 + f_2}$$
,  $k \ge 2$ . (6b)

(6a)

first two slots of a session of multiplicity

k;  $i^{NS,S} = 1$  if the first pair of slots of that session is (NS,S);  $i^{NS,S} = 0$  other-

f<sub>1</sub> and f<sub>2</sub> come from two independent Poisson random variables over T=1 (length of a slot) with probability function

 $P_f()$  and intensity  $\lambda$ ;  $\phi_1$  comes from a Binomial with parameters k and p (p = .5) and probability function  $b_k$ (). Equation (6b) can be explained as follows: The length of a session of multiplicity k≥2 consists of the slot wasted in the collision, plus the length of the sub-session of multiplicity  $\phi_1 + f_1$  (which will be initiated in the next slot), plus the length of the sub-session of multiplicity  $k-\phi_1+f_2$ , (which

whose counter content remained one after the splitting; f<sub>1</sub>, f<sub>2</sub> is the number of new users which will be activated (have a packet for transmission) and enter the system in the first slot of the corresponding sub-session. By considering the expected values in the previous equations with respect to all random variables involved, we

will be initiated after the end of the sub-session of multipli-

city  $\phi_1 + f_1$ ). Sub-sessions are statistically identical to the

sessions of the same multiplicity.  $\phi_1$  is the number of users

obtain an infinite dimensional linear system of equations of the form  $L_k = h_k + \sum_{j=0}^{\infty} a_{kj} L_j , k \ge 0$ 

The most widely used definition of stability is the one which relates it with the finiteness of  $L_k$ , for  $k < \infty$ . In [10], [11] it has been found that the system is stable for Poisson input rates  $\lambda < S_{max} = .36$  (packets/packet length). The authors in [10], [11] were actually able to find a (linear)

upper bound on Lk which is finite for k<∞. Smax is then defined as the supremum over all rates  $\lambda$  for which such a bound, L<sub>k</sub>, was possible to obtain.

The existence of  $L_k^u < \infty$ , for  $k < \infty$ , implies that (7) has a non-negative solution,  $L_k$ ; the solution  $L_k$  of the finite dimensional system of equations

 $\bar{L}_k = h_k + \sum_{j=0}^{J} a_{kj} \tilde{L}_j , 0 \le k \le J,$ (8)

is a lower bound on  $L_k$  and  $L_k \rightarrow L_k$  as  $J \rightarrow \infty$ , [11], [14],

of that session is S;  $l_k^s = 0$  otherwise. A random variable associated with the

[15].

session is (S,NS);  $l_k^{S,NS} = 0$ , otherwise

selection of the previous mean time as a performance measure for the proposed approximation. The value of the mean time is not by itself a performance measure for the approximation. It is the comparison of this quantity, calculated under the approximation, with the one from the simulation of the actual system that indicates how good the

that this quantity be calculated. This is the reason for the

approximation is. A star topology of N interconnected networks is shown in Fig. 2. Each input stream represents the output process from a multi-user random-access slotted communication system. Let  $\lambda_i$  be the output rate (in packets per slot ) of the ith network. A packet arrival in the central node is declared at the end of the slot in which the packet was successfully transmitted. Thus, the arrival process associated with each input line is a discrete process. The arrival points in all streams coincide; that is, the networks are assumed to be synchronized and all slots are of the same

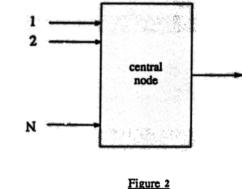
length.

(9a)

(9b)

(10a)

(10b)



A star topology of interconnected networks. The service time in the central node is constant and

streams) that occur at the same arrival point are served in a

equal to one, which is assumed to be the length of a slot. This implies that arriving and departing packets have the same length. The first in-first out (FIFO) service policy is adopted. More than one arrivals (from different input

randomly chosen order. The buffer capacity of the central node is assumed to be infinite. A discrete time single server queueing system with finite number of independent input streams and per stream arrivals governed by an underlying finite-state Markov

chain, has been analyzed in [9]. The system that is considered in this section is a special case of the general sys-

tem in [9]. If  $\lambda_i$  is within the stability region of the corresponding network and if, [18],

sion.

 $\sum_{i=1}^{N} \lambda_i < 1,$ 

then the queueing system is stable. The average number of

conjunction with Little's formula by the following expres-

packets, Q, in the central node can be calculated as the sum of the solutions of 4<sup>N</sup> linear equations, [9]. Then, the mean time that a packet spends in the central node, D, is given in

 $D = \frac{Q}{\sum_{i=1}^{N} \lambda_{i}}$ 

(11)

IV. Performance of the approximation Perhaps, the most interesting application, for which

be computed from the equations

equations (2), (3) and (4).

the characterization of the output process of a multi-user random-access communication network is of great importance, is that of analyzing the performance of systems of interconnected multi-user random access communication networks. In such systems, one can find star topologies of

interconnected networks. There, the mean time that a packet spends in the central node is an important performance measure of the interconnection; it is thus desired

It turns out that for sufficiently large J (e.g. 15), Lk is

extremely close to Lk; thus, for all practical purposes, Lk

is considered to be equal to  $L_k$ , especially for  $\lambda$  outside the

neighborhood of S<sub>max</sub>. The latter can be shown by calcu-

lating a tight upper bound on Lk and observing that it

almost coincides with Lk (see [11], [14], [15] for the pro-

cedure). By solving (8), we calculate the mean session

length of multiplicity k. Since the multiplicities of successive sessions are independent and identically distributed

random variables, the mean session length, L, is calculated

by averaging Lk over all k; k is the number of arrivals in a slot from a Poisson process with intensity  $\lambda$ . In fact, the

To calculate TNS,S, TS,NS,S, TS,S,S, LNS, LS,LS,NS and INS,S, we follow a procedure similar to that in the cal-

culation of the mean session length L; i.e, by writing

recursive equations with respect to the corresponding ran-

dom variables and by considering the resulting systems of

linear equations. By solving truncated versions of those infinite dimensional systems of linear equations, we compute the above quantities. Actually, as it is the case with the calculation of L, what is calculated is a lower bound on the corresponding quantities. As the number of equations considered increases, the bound converges to the true

It can be shown, [22], that the steady-state probability

 $L + \lambda e^{-\lambda} \frac{L^{NS}}{I}$ 

 $\pi(c) = P(NS,S)$  and the joint probability of having a triplet (S, NS, S) and a triplet (S, S, S) in the output process are

 $P(S,NS,S) = \frac{T^{S,NS,S}}{I} + \frac{L^{S,NS}}{I} \lambda e^{-\lambda} + \frac{L^{S}}{I} I^{NS,S}$ 

 $+\frac{L^{S}}{I}e^{-\lambda}\lambda e^{-\lambda}$ 

 $P(S,S,S) = \frac{T^{S,S,S}}{I} + \frac{L^{S,S}}{I} \wedge \lambda e^{-\lambda} + \frac{L^{S}}{I} \lambda e^{-\lambda} \lambda e^{-\lambda} (9c)$ 

The steady-state probabilities are calculated from (9a)

and (5). The transition probabilities p(b,c) and p(a,a) can

 $p(b,c) = \frac{P(S,NS,S)}{P(S,NS)} = \frac{P(S,NS,S)}{\pi(b)}$ 

 $p(a,a) = \frac{P(S,S,S)}{P(S,S)} = \frac{P(S,S,S)}{\pi(a)}$ 

The rest of the transition probabilities are calculated from

average for k≤J is sufficient.

given by the expressions

the ith stream to the central node is equal to the input rate to the corresponding network. Let us denote by  $\overline{x}$  and  $\overline{y}$  the N-dimensional vectors that describe the states of the N Markov chains in two consecutive time slots,  $\overline{x}, \overline{y} \in \overline{Z} = Z^1 \times Z^2 \times \cdots \times Z^N$ ;  $p(\overline{x}, \overline{y})$ denotes the transition probability from state  $\overline{x}$  to state  $\overline{y}$ . Let p(j;y) denote the probability that there are j packets in

Note that under stable operation of the networks the

adopted mapping rule in (1) implies that the input rate of

the central node and that the N-dimensional Markov chain is in state  $\overline{y}$ , and let  $P(z;\overline{y})$  be the corresponding generating function. Then, the average number of packets in the system, Q, is given by the sum of the solutions of 4N linear equations, [9]. These equations are given by

$$\sum_{v=0}^{N} \sum_{\overline{x} \in F_{v}} [2(v-1)P'(1;\overline{x}) + (v-1)(v-2)P(1;\overline{x}) + 2(v-1)p(0;\overline{x})] = 0$$
and any  $4^{N}-1$  from the following:
$$P'(1;\overline{y}) = \sum_{v=0}^{N} \sum_{\overline{x} \in F_{v}} [(v-1)P(1;\overline{x}) + P'(1;\overline{x}) + p(0;\overline{x})]p(\overline{x},\overline{y}) + p(0;\overline{x})]p(\overline{x},\overline{y}) , \overline{y} \in \overline{S}$$

$$(12a)$$

$$+p(0;\overline{x})]p(\overline{x},\overline{y})$$
,  $\overline{y}\in S$  (12b)  
The unknown quantities in (12) are  $P'(1;\overline{y})$ ,  $\overline{y}\in \overline{S}$ ;  $P'(1;\overline{y})$  denotes the value of the derivative of  $P(z;\overline{y})$  at  $z=1$ . The set  $F_v$  is given by

 $F_{\mathbf{v}} = \left\{ \overline{\mathbf{x}} = (\mathbf{x}_1, \dots \mathbf{x}_N) \in \overline{\mathbf{Z}} : \sum_{i=1}^N \mathbf{a}_i(\mathbf{x}_i) = \mathbf{v} \right\}.$ where a<sub>i</sub>() is the mapping associated with the i<sup>th</sup> network. Since the input streams to the central node are independent, we have that

$$p(\overline{x}, \overline{y}) = \prod_{i=1}^{N} p_i(x_i, y_i) , p(0; \overline{x}) = p_0 \prod_{i=1}^{N} \pi_i(x_i)$$

$$P(1; x) = \pi(\overline{x}) = \prod_{i=1}^{N} \pi_i(x_i)$$

node is empty. The latter is given by, [9],

where 
$$\pi_i(x_i)$$
 and  $p_i(x_i, y_i)$  are the steady state and state transition probabilities of the Markov chain associated with the i<sup>th</sup> input stream;  $p_0$  is the probability that the central

 $p_0 = 1 - \sum_{i=1}^{N} \lambda_i.$ By solving the 4<sup>N</sup> linear equations that are given by (12) and summing up the solutions, the average number of

# V. Results and conclusions

In this section, the performance of the proposed approximation model of the output process is compared with the performance of the actual system. The mean time that a packet spends in a central node which receives and retransmits packets originating from N=3 slotted multi-user random access networks, is used as the performance meas-

ure. It is assumed that the random-access algorithm

described in section III is deployed within each of the net-

node of the star topology was calculated from the expressions given in the previous section. The results (in slots) are shown in Table 1, together with the results obtained from the simulation of the actual system. The maximum per network output rate under stable operation of the particular algorithm is .36 packets per slot. On the other hand, the queueing system of the star topology is stable for total

works.

input rates less than 1.00 packets per slot, [18]. By comparing the analytical results, obtained under the approximation of the output process by a 2<sup>nd</sup>-order Markov chain, with the simulations we conclude that the approximation performs well for the whole range of per network input rates. The case of N=2 is not of practical interest, since the resulting queueing problem is not severe  $(\lambda_1 + \lambda_2 < .72)$ . The proposed approximation seems to perform better than the Bernoulli or the first-order Markov approximations discussed in [8], under heavy traffic.

Under heavy traffic the dependencies introduced by the random-access algorithms are strong and it seems that they are best captured by the proposed approximation. Of course, the performance of the proposed approximation depends on the random-access algorithm deployed within the network. In this paper, we developed the approximating model and the methods to compute its parameters for a class of random-access algorithms. Results are presented only for a special case and the conclusions can be extended

(12b)

to other cases only intuitively. λ  $\pi(c)$ P(a,a) P(b,c)Markov 1.01 .0136 .0100 .01 .0098 .1271 .0999 .10 .08621.15 .20 .2381 .2006 1.58 .1488 .25 .1728 .2896 .2520 2.19 .30 .1922 .3403 .3050 4.69 .31 .1955 6.49 .3506 .3160

Sim.

1.00

1.01

The mean time that a packet spends in the central

1.21 1.70 4.28 6.25 .32 10.99 11.37 .1985 .3609 .3271 48.89 42.55 .33 .2014 .3714 .3385 Table I.

Results for the mean packet delay in the central node of a star topology of 3 interconnected networks;  $\lambda$  is the per network input (output) rate. The results are under the Markov approximation and from the simulation of the actual system.

For N≥4, the dimensionality of the system of linear equations which need to be solved, (12), increases rapidly. For such systems, simulation results have shown that the Bernoulli approximation on the output process performs well; its performance improves as N increases. The latter can be explained by the fact that the increased number of independent input streams reduces the dependencies in the total input traffic to the central node. The per network output traffic must also decrease, for the queueing system to be stable. The latter implies that either each network operates away from its stability region and thus the depen-

dencies in its output process are not strong, or that not all

successful packets are forwarded to the central node; the

packet selection introduced in the latter case results in

increased independence in the output process.

1 .

1.

2.

3.

4.

5.

6.

7.

8.

9.

10.

11.

12.

13.

14

Angeles.

- References
- F. A. Tobagi, "Multiaccess Protocols in Packet Com-
- munication systems", IEEE Transactions on Com-
- B. S. Tsybakov, "Survey of USSR Contributions to Random Multiple-access Communications", IEEE
- Transactions on Information Theory, Vol. IT-31, No. 2, March 1985.
- L. Merakos, G. Exley, C. Bisdikian, "Interconnection of CSMA Local Area Networks: The Frequency Division Approach", IEEE Transactions on Communications, Vol. COM-35, No. 7, July 1987...
- F. A. Tobagi, "Packet Delay and Interdeparture Time", Journal of the Association for Computing
- Machinery, Vol. 23, No. 4, Oct. 1982. H. Takagi, L. Kleinrock, "Output Processes in Contention Packet Broadcasting Systems", IEEE Transactions on Communications, Vol. COM-33, No. 11,
- Nov. 1985. F. A. Tobagi, "Analysis of a Two-Hop Centralized Packet Radio Network-Part I: Slotted ALOHA", IEEE Transactions on Communications, Vol. COM-
  - 28, No. 2, Feb. 1980. F. A. Tobagi, "Analysis of a Two-Hop Packet Radio Network-Part II: Carrier Sense Multiple Access", IEEE Transactions on Communications, Vol. COM-28, No. 2, Feb. 1980. I. Stavrakakis, D. Kazakos, "On the Approximation of the Output Process of Multi-User Random-Access Communication Networks", IEEE INFOCOM'88, March 28-31, 1988, N. Orleans (to appear).
  - I. Stavrakakis, D. Kazakos, "A Queueing System with Independent Markov Input Streams", Technical Virginia, University Report, UVA/525677/EE87/101, April 1987 (also submitted for publication).
  - P. Mathys, "Analysis of Random Access Algorithms", Ph.D. dissertation, Diss. ETII No. 7713, Swiss Federal Institute of Technology (ETH), Zurich, 1984. N. D. Vvedenskaya, B. S. Tsybakov, "Random Multiple Access of Packets to a Channel with Errors", pp. 131-147 in Plenum Press translation of article in Problemy Peredachi Informatsii, Vol. 15, No. 2, pp. 52-68, Apr.-Jun. 1983. G. Fayolle, P. Flajolet, M. Hofri, P. Jacket, "Analysis

of a Stack Algorithm for Random Multiple-Access Communication", IEEE Transactions on Information Theory, Vol. IT-31, No. 2, pp. 244-254, 1985. B.S. Tsybakov, N.D. Vvedenskaya, "Random Multi-

ple Access Stack Algorithm", Problems of Information Transmition, Vol. 16, No. 3, pp. 230-243 translated from Problemy Peredachi Informatsii, Vol.

I. Stavrakakis, D. Kazakos, "A Multi-user Random-Access Communication System for Users with Different Priorities", Proceedings of 26th Conference on Decision and Control (CDC), Dec. 1988, Los

16, No. 3, pp. 80-94, Jul.-Sept., 1980.

- munications, Vol COM-28, No. 4, April 1980.
- Vol. IT-31, No. 2, pp. 280-294, March 1985. R.G. Gallager, "Conflict Resolution in Random 16. Broadcast Networks", Proc. Access
- AFOSR Workshop on Commun. Theory and Applications, Provincetown, MA, pp. 74-76, Sept. 1978. J. L. Massey, "Collision-Resolution Algorithms and 17.

L. Georgiadis, P. Papantoni-Kazakos, "Limited Feed-

back Sensing Algorithms for the Packet Broadcast Channel", IEEE Transactions on Information Theory,

Special Issue on Random Access Communications,

- Random Access Communications", in Multi-User Communication Sustems, G. Longo, ed., CISM Courses and Lectures No. 265, pp. 73-137, Springer Verlag, New York, 1981.
- L. Kleinrock, "Queueing Systems", Vol. I, pp. 279, 18. John Wiley and Sons, 1976. G. L. Chung, "A course in probability theory", 19. Academic Press, Inc., 1974.

15.

- D. P. Heyman, M. J. Sobel, "Stochastic Models in 20. Operations Research", Vol. I, McGraw-Hill, 1982.
- J. L. Doob, "Stochastic Processes", pp. 464, John 21.
- Wiley and Sons, 1953.
- I. Stavrakakis, D. Kazakos, "2nd-order Markov 22. Approximation on the Output Process of Multi-User Random-Access Communication Networks", Techni-
- cal Report, University of Virginia (to be published).