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***Asymptotic Behavior of a Multiplexer Fed by a  
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## Asymptotic Behavior of a Multiplexer Fed by a Long-Range Dependent Process

Zhen Liu, Philippe Nain, Don Towsley, Zhi-Li Zhang

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**Abstract:** In this paper we study the asymptotic behavior of the tail of the stationary backlog distribution in a single server queue with constant service capacity  $c$ , fed by the so-called “ $M/G/\infty$  input process” or “Cox input process”. Asymptotic lower bounds are obtained for any distribution  $G$  and asymptotic upper bounds are derived when  $G$  is a subexponential distribution. We find the bounds to be tight in some instances, e.g.,  $G$  corresponding to either the Pareto or lognormal distribution and  $c - \rho < 1$ , where  $\rho$  is the arrival rate to the buffer.

**Key-words:** Asymptotic self-similar process; Long-range dependence; Subexponential distributions; Pareto distribution; Large deviations; Queues.

*(Résumé : tsvp)*

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## Comportement Asymptotique d'un Multiplexeur Alimenté par un Processus à Mémoire Longue

**Résumé :** Nous nous intéressons dans cet article au comportement asymptotique de la distribution de probabilité complémentaire de la charge ( $W$ ) d'une file d'attente à serveur unique de capacité  $c$ , alimentée par un processus d'arrivée de type " $M/G/\infty$ ", dit aussi "processus de Cox". Des bornes asymptotiques inférieures et supérieures sont obtenues quand la distribution de probabilité  $G$  est sous-exponentielle. Dans le cas où  $G$  suit une loi de Pareto ou une loi *lognormal* le comportement asymptotique de  $P(W > x)$  peut être calculé lorsque  $c - \rho < 1$ , où  $\rho$  est le taux des arrivées.

**Mots-clé :** Processus auto-similaire; Processus à mémoire longue; Loi sous-exponentielle; Loi de Pareto; Grandes déviations; Files d'attente.

## 1 Introduction

The recent discovery [18, 22, 30] that traffic in networks possess long-range time dependencies that cannot be easily captured by Poisson-based models has motivated queueing theorists to propose and analyze new queueing models that capture these dependencies. One such model that has received attention is a buffer with server having rate  $c$  fed by an  $M/G/\infty$  input process where  $G$  is heavy-tailed (e.g., [1, 13, 20, 27]). This is of interest because of its versatility, i.e., the dependencies over different time-scales can be controlled by varying the tail behavior of  $G$ .

In this paper we consider the model introduced by Parulekar and Makowski [27]. A discrete-time single-server queue (called the multiplexer) with infinite waiting room and with service capacity  $c$  is fed by an integer-valued process  $\{b_t, t \in \mathbf{N}\}$ . The r.v.  $b_t$  is defined as the number of busy servers at time  $t$  in an  $M/G/\infty$  queue with arrival intensity  $\lambda > 0$  and i.i.d. service times  $\{\sigma_n\}_n$  with common probability distribution function (p.d.f.)  $G(x) = P(\sigma_n \leq x)$  and finite mean  $\bar{\sigma}$ . An appealing feature of the (stationary version of the) input process  $\{b_t, t \in \mathbf{N}\}$  is that it is a long-range dependent process [3] for some well-chosen *subexponential* p.d.f.'s  $G$  (see Section 2).

Let  $Q_t$  be the queue-length at the multiplexer at time  $t$ . Then,  $Q_t$  satisfies the Lindley's equation  $Q_{t+1} = \max(0, Q_t + b_t - c)$  for all  $t \in \mathbf{N}$ , with  $Q_0 = 0$ . Let  $Q$  be the stationary queue-length under the stability condition  $c > \rho := \lambda \bar{\sigma}$  (see Section 2). The aim of this paper is to study the behavior of  $\log P(Q > x)$  and of  $P(Q > x)$  for large  $x$ . More precisely, we show that there exist positive and finite constants  $\theta_1$  and  $\theta_2$  such that

$$-\theta_1 \leq \liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \bar{G}_1(x)} \leq \limsup_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \bar{G}_1(x)} \leq -\theta_2. \quad (1)$$

The lower bound in (1) holds for any p.d.f.  $G$  whereas the upper bound holds for any *subexponential* p.d.f.  $G$  (to be defined in Section 2). Here  $\bar{G}_1$  is defined as

$$G_1(x) := \frac{1}{\bar{\sigma}} \int_0^x \bar{G}(u) du, \quad x \geq 0 \quad (2)$$

and  $\bar{F}(x) = 1 - F(x)$  for any probability distribution  $F$ . We also show that the bounds in (1) are tight (i.e.  $\theta_1 = \theta_2$ ) when  $G$  is Pareto or lognormal (see Corollary 4.1), provided that  $c - \rho < 1$ . In the following the bounds in (1) will be referred to as *large deviations* bounds. Asymptotic upper and lower bounds for  $P(Q > x)$  are also obtained.

Large deviations bounds were obtained in [29] in the case when  $G$  is short-tailed. Duffield observed in [13] that the approach in [27], based on the Gärtner-Ellis theorem, cannot be used to derive large deviations *lower* bounds for heavy-tailed  $G$ . By refining Theorem 2.2 in [14] and by using results in [28] Duffield was able to obtain the following large deviations *upper* bound (see [13])

$$\limsup_{x \rightarrow \infty} \frac{\log P(Q > x)}{\log x} \leq 1 - (\alpha - 1)(c - \rho) \quad (3)$$

in the case of the Pareto distribution  $\overline{G}(x) \sim x^{-\alpha}$ . An asymptotic lower bound for  $P(Q > x)$  was obtained by Jelenkovic and Lazar [20] in the case when  $c - \rho < 1$  and under a technical condition on  $G_1$  (see comment after the proof of Proposition 3.2).

In this paper we propose an alternative to the approach based on the Gärtner-Ellis theorem that will yield asymptotic lower and upper bounds. We will observe that the large deviations bounds are tight for a number of subexponential distributions when  $c - \rho < 1$  and that, in the case of  $G$  Pareto, the large deviations upper bound that can be derived from (1) (see Proposition 4.1) is tighter than that of Duffield when  $c - \rho \leq \alpha/(\alpha - 1)$ ; otherwise Duffield's is tighter.

Other models have been proposed for modeling the effects of long-range dependence in arrival processes on buffer occupancy statistics. These include fractional brownian motion [14, 25], fractional gaussian noise [27], and a finite population of on-off sources where the on state holding times are characterized by heavy-tailed distributions [8, 6, 10, 20, 23] (see [7] for a survey paper on fluid queues with long-tailed activity periods).

The rest of the paper is structured as follows. Section 2 contains a characterization of the stationary behavior of the  $M/G/\infty$  input process and the definition and characterization of the family of subexponential distributions. Asymptotic lower and upper bounds are established in Sections 3 and 4 respectively. Concluding remarks on the superposition of independent  $M/G/\infty$  input processes are given in Section 5.

## 2 Preliminaries

The lemma below gives a useful characterization of the stationary behavior of the input process  $\{b_t, t \in \mathbf{N}\}$ . We will assume that customers entering the  $M/G/\infty$  queue begin their service upon arrival (see Remark 2.1).

**Lemma 2.1** *The distribution of the sequence  $\{b_{t+k}, t \in \mathbf{N}\}$  converges monotonically for  $k \rightarrow \infty$  to that of a proper stationary and ergodic sequence  $\{b^t, t \in \mathbf{N}\}$  such that*

$$b^t \stackrel{\text{st}}{=} \sum_{j=0}^{b^0} I(\hat{\sigma}_j > t) + \sum_{s=0}^{t-1} \sum_{s \leq T_j < s+1} I(\sigma_j > t - T_j), \quad t \in \mathbf{N} \quad (4)$$

where

- (i)  $0 \leq T_1 \leq T_2 \leq \dots$  are the successive jump times of a Poisson process with intensity  $\lambda$ , independent of the service times  $\{\sigma_n, n = 1, 2, \dots\}$ ;
- (ii)  $b^0$  is a Poisson r.v. with parameter  $\rho := \lambda \bar{\sigma}$ ;
- (iii) conditioned on the event  $\{b^0 = k\}$ ,  $k \geq 1$ , the r.v.'s  $\{\hat{\sigma}_1, \dots, \hat{\sigma}_k\}$  are i.i.d. with common p.d.f.  $G_1$  as defined in (2), namely,

$$P(\hat{\sigma}_1 \leq x_1, \dots, \hat{\sigma}_k \leq x_k | b^0 = k) = \prod_{j=1}^k G_1(x_j).$$

Further, the r.v.'s  $\{T_j, \sigma_j, j = 1, 2, \dots\}$  are independent of the r.v.'s  $\{b^0, \hat{\sigma}_j, j = 1, 2, \dots\}$ .

The proof of this lemma follows from [5, Chapter 6] and [32, pp. 160-162] (see also [27]). The interpretation of (4) is the following: given that the  $M/G/\infty$  queue is in steady-state at time  $t = 0$ , the first sum in the r.h.s. gives the number of busy servers at time  $t > 0$  among all servers busy at time 0; the second sum gives the number of servers that became busy at time  $s$ ,  $0 \leq s \leq t - 1$ , and that are still busy at time  $t$ .

Assume that  $\rho < c$ . Since the process  $\{b_{t+k}, t \in \mathbb{N}\}$  converges to the stationary and ergodic process  $\{b^t, t \in \mathbb{N}\}$  (see Lemma 2.1) then it is well-known (see e.g. [5, Theorem 6, p. 12]) that there exists a proper r.v.  $Q$  such that

$$P(Q > x) = \lim_{t \rightarrow \infty} P(Q_t > x) = P\left(\sup_{t \in \mathbb{N}} \left(\sum_{s=0}^{t-1} b^{-s} - ct\right) > x\right), \quad x \in \mathbb{N} \quad (5)$$

where  $\{b^t, -\infty < t < \infty\}$  is a stationary and ergodic process obtained by supplementing  $\{b^t, t \in \mathbb{N}\}$ . We will however prefer the following representation for the stationary queue length distribution:

$$P(Q > x) = P\left(\sup_{t \in \mathbb{N}} \left(\sum_{s=0}^{t-1} b^s - ct\right) > x\right), \quad x \in \mathbb{N}, \quad (6)$$

which follows from (5) together with the property that the number of busy servers in a stationary  $M/G/\infty$  queue is a reversible stochastic process [21, Theorem 3.11].

The rest of this paper is devoted to the computation of asymptotic lower and upper bounds for  $P(Q > x)$ . Particular attention will be devoted to the case when the p.d.f.  $G$  of the service times is *subexponential*. Recall that a probability distribution  $F$  on  $[0, \infty)$  is subexponential ( $F \in \mathcal{S}$ ) if  $\overline{F^{*2}}(x) \sim 2\overline{F}(x)$  where  $F^{*2}$  denotes the 2nd convolution of  $F$  with itself, namely,  $F^{*2}(x) = \int_0^\infty F(x-u)F(du)$ . As usual, the notation  $f(x) \sim g(x)$  stands for  $\lim_{x \rightarrow \infty} f(x)/g(x) = 1$  and  $f(x) = o(g(x))$  stands for  $\lim_{x \rightarrow \infty} f(x)/g(x) = 0$ . The class of subexponential distributions was introduced by Chistakov [9] and contains lognormal, Pareto and Weibull distributions (see Section 3), among others. A probability distribution  $F$  on  $[0, \infty)$  belongs to the class  $\mathcal{D}$  of dominated-variation distributions if  $\limsup_{x \rightarrow \infty} \overline{F}(x)/\overline{F}(2x) < \infty$  and to the class  $\mathcal{L}$  of long-tailed distributions if  $\lim_{x \rightarrow \infty} \overline{F}(x-y)/\overline{F}(x) = 1$  for all  $y \in (-\infty, \infty)$ .

For any p.d.f.  $F$  on  $[0, \infty)$  with finite expectation  $\mu$ , (i.e.  $\mu := \int_0^\infty u F(du) < \infty$ ), define the integrated tail distribution  $F_1$  by

$$F_1(x) := \frac{1}{\mu} \int_0^x \overline{F}(u) du, \quad x \geq 0.$$

Note that  $G_1$  in (2) is the integrated tail distribution of  $\sigma_n$ .

The next lemma reports basic properties of subexponential probability distributions.

**Lemma 2.2** *The following statements hold:*



- (a)  $\mathcal{D} \cap \mathcal{L} \subset \mathcal{S} \subset \mathcal{L}$  [16, 19];
- (b) If  $F$  has finite expectation and if  $F \in \mathcal{D}$  then  $F_1 \in \mathcal{D} \cap \mathcal{L}$  [16].
- (c) If  $F \in \mathcal{S}$  and  $G(x) \sim CF(x)$  where  $0 < C < \infty$ , then  $G \in \mathcal{S}$  [33].

In particular, we see from properties (a) and (b) that if  $F \in \mathcal{D} \cap \mathcal{L}$  and if  $F$  has finite expectation then  $F, F_1 \in \mathcal{S}$ .

We conclude this section by pointing out an interesting feature (already observed in [27, p. 1455]) of the process  $\{b^t, t \in \mathbf{N}\}$  defined in (4). First, it has been shown in [12, formula (5.39)] that  $\text{cov}(b^t, b^{t+h}) = \rho \overline{G_1}(h)$  for all  $t, h \in \mathbf{N}$ . Therefore, the stationary process  $\{b^t, t \in \mathbf{N}\}$  will be long-range dependent [3] if  $\sum_{h=0}^{\infty} \overline{G_1}(h) = \infty$ , which will occur, for instance, when  $G$  is Pareto (i.e.  $\overline{G}(x) \sim x^{-\alpha}$ ) with parameter  $1 < \alpha < 2$ .

**Remark 2.1** *By taking integer-valued service times our model reduces to that in [27]. This follows from the fact that in the case of integer-valued service times the number of busy servers at time  $t+1$  is the same whether customers entering the  $M/G/\infty$  queue in  $(t, t+1)$  begin their service upon arrival (as in our model) or begin their service at time  $t+1$  (as in [27]).*

### 3 Lower Bounds

The following representation of  $A(0, t) := \sum_{s=0}^{t-1} b^s$  will prove useful:

$$\begin{aligned}
A(0, t) &= \sum_{s=0}^{t-1} b^s \\
&= \sum_{s=0}^{t-1} \sum_{j=1}^{b^0} I(\hat{\sigma}_j > s) + \sum_{s=0}^{t-1} \sum_{k=0}^{s-1} \sum_{k \leq T_j < k+1} I(\sigma_j > s - T_j) \\
&= \sum_{j=1}^{b^0} \sum_{s=0}^{t-1} I(\hat{\sigma}_j > s) + \sum_{k=0}^{t-2} \sum_{k \leq T_j < k+1} \sum_{s=k+1}^{t-1} I(\sigma_j > s - T_j) \\
&= \sum_{j=1}^{b^0} \min([\hat{\sigma}_j], t) + \sum_{k=0}^{t-2} \sum_{k \leq T_j < k+1} \sum_{s=k+1}^{t-1} I(\sigma_j > s - T_j). \tag{7}
\end{aligned}$$

The first sum in the r.h.s. of (7) gives the total number of customers arriving to the multiplexer in  $[0, t)$  generated by all servers in the infinite-server queue busy at time 0; the second sum gives the total number of customers arriving to the multiplexer in  $(0, t)$  generated by all servers in the infinite-server queue that become active at time  $1, 2, \dots, t-1$ . Set

$$a_0(t) := \sum_{j=1}^{b^0} \min([\hat{\sigma}_j], t) \tag{8}$$

$$a_s(t) := \sum_{s-1 \leq T_j < s} \sum_{i=s}^{t-1} I(\sigma_j > i - T_j) \quad (9)$$

so that

$$A(0, t) = \sum_{s=0}^{t-1} a_s(t). \quad (10)$$

The following asymptotic lower bound for  $\log P(Q > x)$  holds:

**Proposition 3.1 (Large deviations lower bound)**

For any p.d.f.  $G$ ,

$$\liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G_1}(x)} \geq - \inf_{\beta > 0} \left\{ (\lfloor c - \rho + \beta \rfloor + 1) \limsup_{x \rightarrow \infty} \frac{\log \overline{G_1}(x)}{\log \overline{G_1}(\beta x)} \right\}. \quad (11)$$

**Proof.** Fix  $\beta > 0$ ,  $\epsilon > 0$ , and define  $\gamma := c - \rho + \beta + \epsilon$ . Note that  $\gamma > 0$  under the stability condition  $c > \rho$ .

We have

$$\begin{aligned} \liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G_1}(x)} &= \liminf_{t \rightarrow \infty} \frac{\log P(Q > \beta t)}{-\log \overline{G_1}(\beta t)} \\ &\geq \liminf_{t \rightarrow \infty} \frac{\log P(A(0, t) - ct > \beta t)}{-\log \overline{G_1}(\beta t)} \end{aligned} \quad (12)$$

$$\begin{aligned} &\geq \liminf_{t \rightarrow \infty} \frac{-1}{\log \overline{G_1}(\beta t)} \log P \left( a_0(t) \geq \gamma t, \sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t \right) \\ &= \liminf_{t \rightarrow \infty} \frac{-1}{\log \overline{G_1}(\beta t)} \left[ \log P(a_0(t) \geq \gamma t) + \log P \left( \sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t \right) \right] \end{aligned} \quad (13)$$

$$\geq \liminf_{t \rightarrow \infty} \frac{\log P(a_0(t) \geq \gamma t)}{-\log \overline{G_1}(\beta t)} + \liminf_{t \rightarrow \infty} \frac{-1}{\log \overline{G_1}(\beta t)} \log P \left( \sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t \right). \quad (14)$$

Inequality (12) follows from  $P(Q > x) \geq P(A(0, t) - ct > x)$  (see (6)); (13) is a consequence of the independence of the r.v.'s  $a_0(t)$  and  $\sum_{s=1}^{t-1} a_s(t)$  (see Lemma 2.1); (14) comes from the inequality  $\liminf_n (a_n + b_n) \geq \liminf_n a_n + \liminf_n b_n$ .

Let us now focus on the first limit in the r.h.s. of (14). We have for  $t > 0$

$$\begin{aligned} P(a_0(t) \geq \gamma t) &= P \left( \sum_{j=1}^{b^0} \min([\hat{\sigma}_j], t) \geq \gamma t \right) \\ &\geq \sum_{k=\lceil \gamma \rceil}^{\infty} P \left( \sum_{j=1}^k \min(\hat{\sigma}_j, t) \geq \gamma t \mid b^0 = k \right) P(b^0 = k) \end{aligned} \quad (15)$$

$$\begin{aligned}
&\geq \sum_{k=\lceil\gamma\rceil}^{\infty} P(\hat{\sigma}_1 > t, \dots, \hat{\sigma}_{\lceil\gamma\rceil} > t \mid b^0 = k) P(b^0 = k) \\
&= \overline{G}_1(t)^{\lceil\gamma\rceil} P(b^0 \geq \lceil\gamma\rceil)
\end{aligned} \tag{16}$$

where (16) follows from Lemma 2.1(iii).

Since  $P(b^0 \geq \lceil\gamma\rceil) > 0$  (see Lemma 2.1(ii)) we deduce from (16) that

$$\liminf_{t \rightarrow \infty} \frac{\log P(a_0(t) \geq \gamma t)}{-\log \overline{G}_1(\beta t)} \geq -\lceil\gamma\rceil \limsup_{t \rightarrow \infty} \frac{\log \overline{G}_1(t)}{\log \overline{G}_1(\beta t)}. \tag{17}$$

Let us show that the second limit in the r.h.s. of (14) is 0. We see from the definition of  $A(0, t)$  and from (8)-(10) that

$$\sum_{s=1}^{t-1} a_s(t) \geq \sum_{s=0}^{t-1} b^s - \sum_{j=1}^{b^0} \lceil\hat{\sigma}_j\rceil. \tag{18}$$

On the other hand, the stationarity and ergodicity of the sequence  $\{b^t, t \in \mathbb{N}\}$  together with  $\rho = E[b^0] < \infty$  (see Lemma 2.1) yields

$$\lim_{t \rightarrow \infty} \frac{1}{t} \sum_{s=0}^{t-1} b^s = \rho \quad \text{a.s.} \tag{19}$$

from ergodic theory (see e.g. [31, Chapter V]). We therefore deduce from (18)-(19) that

$$\liminf_{t \rightarrow \infty} \frac{1}{t} \sum_{s=1}^{t-1} a_s(t) \geq \rho \quad \text{a.s.} \tag{20}$$

since  $\sum_{j=1}^{b^0} \hat{\sigma}_j < \infty$  a.s. by Lemma 2.1.

Combining [24, Proposition I-4-3] together with (20) yields

$$1 \geq \liminf_t P\left(\sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t\right) \geq P\left(\liminf_t \left\{\sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t\right\}\right) = 1 \tag{21}$$

which entails that

$$\liminf_{t \rightarrow \infty} \frac{-1}{\log \overline{G}_1(\beta t)} \log P\left(\sum_{s=1}^{t-1} a_s(t) > (\rho - \epsilon)t\right) = 0. \tag{22}$$

In summary, we have shown that (cf. (14), (17), (22))

$$\begin{aligned}
\liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G}_1(x)} &\geq - \inf_{\beta > 0, \epsilon > 0} \left\{ \lceil c - \rho + \beta + \epsilon \rceil \limsup_{t \rightarrow \infty} \frac{\log \overline{G}_1(t)}{\log \overline{G}_1(\beta t)} \right\} \\
&\geq - \inf_{\beta > 0} \left\{ (\lceil c - \rho + \beta \rceil + 1) \limsup_{t \rightarrow \infty} \frac{\log \overline{G}_1(t)}{\log \overline{G}_1(\beta t)} \right\}
\end{aligned}$$

which completes the proof.  $\blacksquare$

It is worth noting that the lower bound in (11) is never trivial as it is always larger than or equal to  $-(\lfloor c - \rho \rfloor + 2)$  that is obtained for  $\beta = 1$ .

The next result proposes asymptotic lower bounds for  $P(Q > x)$ .

**Proposition 3.2 (Asymptotic lower bound)**

For any p.d.f.  $G$ ,

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{\overline{G_1}(x)^{\lfloor c - \rho \rfloor + 1}} \geq \sup_{0 < \beta < 1 + \lfloor c - \rho \rfloor - (c - \rho)} \liminf_{x \rightarrow \infty} \left( \frac{\overline{G_1}(x)}{\overline{G_1}(\beta x)} \right)^{\lfloor c - \rho \rfloor + 1} \left( 1 - \sum_{k=0}^{\lfloor c - \rho \rfloor} \frac{\rho^k}{k!} e^{-\rho} \right). \quad (23)$$

If  $G_1 \in \mathcal{S}$  then

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{\overline{G_1}(x)^{\lfloor c - \rho \rfloor + 1}} \geq (\delta_0 + \rho) \sup_{\substack{\epsilon > 0, \beta > 0 \\ \lfloor c - \rho + \beta + \epsilon \rfloor = r_0}} \liminf_{x \rightarrow \infty} \left( \frac{\overline{G_1}((c - \rho + \beta + \epsilon)x/r_0)}{\overline{G_1}(\beta x)} \right)^{r_0} \quad (24)$$

with  $\delta_0 := e^{-\rho} \left( \sum_{l=1}^{l_0-1} l^{r_0} \sum_{i=l r_0}^{(l+1)r_0-1} \rho^i / i! - \sum_{l=1}^{l_0} r_0^{r_0-1} \rho^l / (l-1)! \right)$ ,  $r_0 := \lfloor c - \rho \rfloor + 1$ ,  $l_0 := \min\{l \geq 1 : l^{r_0} \geq (l+1)r_0 - 1\}$ . In particular, when  $c - \rho < 1$  then

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{\overline{G_1}(x)} \geq \rho \sup_{\substack{\epsilon > 0, \beta > 0 \\ \beta + \epsilon < 1 - (c - \rho)}} \liminf_{x \rightarrow \infty} \frac{\overline{G_1}((c - \rho + \beta + \epsilon)x)}{\overline{G_1}(\beta x)}. \quad (25)$$

**Proof.** The proof of (23) follows the same line of arguments as that of Proposition 3.1. Define  $\gamma := c - \rho + \beta + \epsilon$ . Let  $0 < \beta < 1 + \lfloor c - \rho \rfloor - (c - \rho)$  and pick  $\epsilon > 0$  small enough so that  $\lceil \gamma \rceil = \lfloor c - \rho \rfloor + 1$ .

In direct analogy with the derivation of (14) and by using (16) and (21) we get

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{\overline{G_1}(x)^{\lfloor c - \rho \rfloor + 1}} \geq \liminf_{t \rightarrow \infty} \frac{P(a_0(t) > \gamma t)}{\overline{G_1}(\beta t)^{\lfloor c - \rho \rfloor + 1}} \quad (26)$$

$$\geq \liminf_{t \rightarrow \infty} \left( \frac{\overline{G_1}(t)}{\overline{G_1}(\beta t)} \right)^{\lfloor c - \rho \rfloor + 1} P(b^0 \geq \lfloor c - \rho \rfloor + 1) \quad (27)$$

for all  $0 < \beta < 1 + \lfloor c - \rho \rfloor - (c - \rho)$ , from which (23) follows.

Assume now that  $G_1 \in \mathcal{S}$ . Straightforward manipulations in (15) yield

$$\begin{aligned} & P(a_0(t) > \gamma t) \\ & \geq \sum_{l=1}^{\infty} \sum_{m=0}^{\lceil \gamma \rceil - 1} P \left( \sum_{j=1}^{l \lceil \gamma \rceil + m} \min(\hat{\sigma}_j, t) \geq \gamma t \mid b^0 = l \lceil \gamma \rceil + m \right) P(b^0 = l \lceil \gamma \rceil + m) \\ & \geq \sum_{l=1}^{\infty} \sum_{m=0}^{\lceil \gamma \rceil - 1} P \left( \sum_{j=1}^{l \lceil \gamma \rceil} \min(\hat{\sigma}_j, t) \geq \gamma t \mid b^0 = l \lceil \gamma \rceil + m \right) P(b^0 = l \lceil \gamma \rceil + m) \end{aligned}$$

$$\geq \sum_{l=1}^{\infty} \sum_{m=0}^{\lceil \gamma \rceil - 1} P \left( \sum_{j=1}^l \min(\hat{\sigma}_j, t) \geq \frac{\gamma}{\lceil \gamma \rceil} t \mid b^0 = l\lceil \gamma \rceil + m \right)^{\lceil \gamma \rceil} P(b^0 = l\lceil \gamma \rceil + m). \quad (28)$$

It is shown in Lemma A.1 in Appendix A that  $P \left( \sum_{j=1}^l \min(\hat{\sigma}_j, t) \geq \theta t \mid b^0 = k \right) \sim l \overline{G_1}(\theta t)$  for all  $\theta \in (0, 1]$ ,  $k \geq l$ . By applying Fatou's lemma to (28) and by using the latter result we obtain

$$\liminf_{t \rightarrow \infty} \frac{P(a_0(t) > \gamma t)}{\overline{G_1}(\beta t)^{\lceil \gamma \rceil}} \geq \eta \sum_{l=1}^{\infty} l^{\lceil \gamma \rceil} P(l\lceil \gamma \rceil \leq b^0 \leq (l+1)\lceil \gamma \rceil - 1) \quad (29)$$

with  $\eta := \liminf_{t \rightarrow \infty} \left( \frac{\overline{G_1}(\gamma t / \lceil \gamma \rceil)}{\overline{G_1}(\beta t)} \right)^{\lceil \gamma \rceil}$ .

Define  $l_0 = \min \{l \geq 1 : l^{\lceil \gamma \rceil} \geq (l+1)\lceil \gamma \rceil - 1\}$ . Observe that  $l^{\lceil \gamma \rceil} \geq (l+1)\lceil \gamma \rceil - 1$  for all  $l \geq l_0$  since the mapping  $l \rightarrow l^{\lceil \gamma \rceil} - (l+1)\lceil \gamma \rceil + 1$  is non-decreasing. The above and (29) yield

$$\begin{aligned} \liminf_{t \rightarrow \infty} \frac{P(a_0(t) > \gamma t)}{\overline{G_1}(\beta t)^{\lceil \gamma \rceil}} &\geq \eta \left( \sum_{l=1}^{l_0-1} l^{\lceil \gamma \rceil} P(l\lceil \gamma \rceil \leq b^0 \leq (l+1)\lceil \gamma \rceil - 1) + \sum_{l=l_0}^{\infty} l P(b^0 = l) \right) \\ &= \eta \left( \sum_{l=1}^{l_0-1} l^{\lceil \gamma \rceil} P(l\lceil \gamma \rceil \leq b^0 \leq (l+1)\lceil \gamma \rceil - 1) - \sum_{l=1}^{l_0\lceil \gamma \rceil - 1} l P(b^0 = l) + \rho \right). \quad (30) \end{aligned}$$

Substituting  $\lceil \gamma \rceil$  for  $\lfloor c - \rho \rfloor + 1$  in (30) yields (24).  $\blacksquare$

It is seen from Lemma A.2 in Appendix A that the supremum in the r.h.s. of (23) (resp. (24), (25)) is strictly positive if and only if  $G_1 \in \mathcal{D}$ . A sufficient condition for  $G_1 \in \mathcal{D}$  is that  $G \in \mathcal{D}$  (e.g.  $G$  Pareto) and  $G$  has finite expectation (see Lemma 2.2(b)).

When  $c - \rho < 1$ , Jelenkovic and Lazar [20, Theorem 11] have derived a tighter lower bound with the same decay function  $\overline{G_1}(x)$  but with a larger coefficient. The bound in [20] holds provided that  $L := \lim_{\delta \downarrow 1} \liminf_{x \uparrow \infty} \overline{G_1}(\delta x) / \overline{G_1}(x) > 0$  (Jelenkovic and Lazar [20] actually assume that  $L = 1$  but this assumption can be weakened to  $L > 0$ ; if so, then the coefficient of their lower bound in Theorem 11 has to be multiplied by  $L$ ). Since  $\overline{G_1}$  is non-increasing, it is easy to see from Lemma A.2 that  $L > 0$  is equivalent to  $G_1 \in \mathcal{D}$ . Hence, the bounds in Proposition 3.2 and in [20] are non-trivial if and only if  $G_1 \in \mathcal{D}$ .

**Corollary 3.1** *When  $G_1 \in \mathcal{D}$  then*

$$\liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G_1}(x)} \geq -\lfloor c - \rho \rfloor - 1. \quad (31)$$

When Corollary 3.1 applies the lower bound in the r.h.s. of (31) is easier to compute than the lower bound in Proposition 3.1 but may not be as tight (for  $G$  Pareto both bounds in (11) and in (31) are the same as reported below).

We conclude this section by addressing the cases when  $G$  is (i) geometric, (ii) Pareto, (iii) Weibull, and (iv) lognormal.

(i) **G is geometric.** We have  $G(r) = (1 - q)q^{r-1}$  for  $r = 1, 2, \dots$  with  $q := (\bar{\sigma} - 1)/\bar{\sigma} \in (0, 1)$ . Hence,  $\overline{G}_1(r) = q^r$  for  $r = 1, 2, \dots$

Proposition 3.2 yields a trivial lower bound ( $= 0$ ). From Proposition 3.1 we find

$$\liminf_{x \rightarrow \infty} \frac{1}{x} \log P(Q > x) \geq \log q \inf_{\beta > 0} \frac{\lfloor c - \rho + \beta \rfloor + 1}{\beta} = \log q. \quad (32)$$

The r.h.s. of (32) follows from the inequalities

$$\frac{c - \rho + \beta + 1}{\beta} \geq \frac{\lfloor c - \rho + \beta \rfloor + 1}{\beta} \geq 1$$

together with  $\lim_{\beta \rightarrow \infty} (c - \rho + \beta + 1)/\beta = 1$ .

(ii) **G is Pareto.** We have  $\overline{G}(x) \sim x^{-\alpha}$  for some  $\alpha > 1$ . We assume that  $\alpha > 1$  so that  $G$  has finite expectation  $\bar{\sigma}$ . We have

$$\overline{G}_1(x) \sim x^{-\alpha+1}/(\alpha - 1). \quad (33)$$

From (24) we get

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{x^{(-\alpha+1)(\lfloor c - \rho \rfloor + 1)}} \geq (\delta_0 + \rho) \left( \frac{\lfloor c - \rho \rfloor + 1}{c - \rho + 1} \right)^{(\alpha-1)(\lfloor c - \rho \rfloor + 1)}. \quad (34)$$

In particular, if  $c - \rho < 1$  then (cf. (25))

$$\liminf_{x \rightarrow \infty} \frac{P(Q > x)}{x^{-\alpha+1}} \geq \rho \left( \frac{1}{c - \rho + 1} \right)^{\alpha-1}. \quad (35)$$

From (34) (or Proposition 3.1/ Corollary 3.1) we get

$$\liminf_{x \rightarrow \infty} \frac{1}{\log x} \log P(Q > x) \geq (-\alpha + 1)(\lfloor c - \rho \rfloor + 1). \quad (36)$$

(iii) **G is Weibull.** We have  $\overline{G}(x) \sim e^{-x^\nu}$  for some  $0 < \nu < 1$  and  $\nu > 0$ . Simple algebra yield

$$\overline{G}_1(x) \sim e^{-x^\nu} x^{1-\nu}/\nu. \quad (37)$$

Proposition 3.2 yields a trivial lower bound. By Proposition 3.1 we get (Corollary 3.1 does not apply since  $G_1 \notin \mathcal{D}$ )

$$\begin{aligned} \liminf_{x \rightarrow \infty} \frac{1}{x^\nu} \log P(Q > x) &\geq - \inf_{\beta > 0} \frac{\lfloor c - \rho + \beta \rfloor + 1}{\beta^\nu} \\ &= \begin{cases} - \min \left\{ \frac{\lfloor c - \rho \rfloor + \lfloor a \rfloor}{(\lfloor a \rfloor - q)^\nu}; \frac{\lfloor c - \rho \rfloor + \lceil a \rceil}{(\lceil a \rceil - q)^\nu} \right\}, & \text{if } a \geq 1 \\ - \frac{\lfloor c - \rho \rfloor + 1}{(1 - q)^\nu}, & \text{if } a < 1 \end{cases} \end{aligned} \quad (38)$$

with  $a := (\nu \lfloor c - \rho \rfloor + q)/(1 - \nu)$  and  $q := c - \rho - \lfloor c - \rho \rfloor$ .

[Hint for the derivation of (38): note that

$$\inf_{\beta > 0} \frac{\lfloor c - \rho + \beta \rfloor + 1}{\beta^\nu} = \min_{i=1,2,\dots} \frac{\lfloor c - \rho \rfloor + i}{(i - q)^\nu}. \quad (39)$$

The mapping  $g(x) := (\lfloor c - \rho \rfloor + x)/(x - q)^\nu$  being strictly decreasing in  $(0, a)$  and strictly increasing in  $(a, \infty)$ , the minimum in (39) is reached when  $\beta = \lfloor a \rfloor$  or when  $\beta = \lceil a \rceil$  if  $a \geq 1$  and when  $\beta = 1$  if  $a < 1$ . ]

- (iv) **G is lognormal.** The p.d.f.  $G$  of a r.v.  $\sigma$  is *lognormal* if  $\sigma \stackrel{\text{st}}{=} \exp(Y)$  where  $Y$  is a Gaussian r.v. with mean  $\mu$  and variance  $\delta^2$ . Then,  $\overline{G}(x) \sim (2\pi)^{-1/2} (\delta/(\log x - \mu)) e^{-(\log x - \mu)^2/(2\delta^2)}$ . From this we get

$$\overline{G_1}(x) \sim \frac{\sigma^3 x e^{-(\log x - \mu)^2/(2\delta^2)}}{\sqrt{2\pi} (\log x - \mu)^2}. \quad (40)$$

Proposition 3.2 yields a trivial lower bound. From Proposition 3.1 (Corollary 3.1 does not apply since  $G_1 \notin \mathcal{D}$ ) we have

$$\liminf_{x \rightarrow \infty} \frac{1}{(\log x)^2} \log P(Q > x) \geq -\frac{\lfloor c - \rho \rfloor + 1}{2\delta^2}. \quad (41)$$

## 4 Upper Bounds

We begin this section by stating two lemmas that will be used in the derivation of asymptotic upper bounds in the case when  $G$  and  $G_1$  are subexponential probability distributions.

**Lemma 4.1** *Let  $F, F^1, \dots, F^k$  be probability distributions such that  $\overline{F^j}(x) \sim c_j \overline{F}(x)$ ,  $c_j > 0$ , for all  $j = 1, 2, \dots, k$ . If  $F \in \mathcal{S}$  then*

$$(a) \overline{F^1 \star \dots \star F^k}(x) \sim \sum_{j=1}^k c_j \overline{F}(x)$$

- (b) *for each  $\epsilon > 0$  there exists some constant  $K_\epsilon < \infty$ , independent of  $k$ , such that for all  $x \geq 0$ ,*

$$\overline{F^1 \star \dots \star F^k}(x) \leq K_\epsilon (1 + \epsilon)^k \overline{F}(x). \quad (42)$$

**Proof.** Statement (a) is due to Cline [11] and (b) to Athreya and Ney [2, p. 149]. ■

**Lemma 4.2 (Pakes [26])** *Consider a GI/GI/1 queue with i.i.d. service times  $\{\sigma_n\}_n$  with common p.d.f.  $F$  and i.i.d. interarrival times  $\{\tau_n\}_n$ . Assume that  $E[\sigma_n] < E[\tau_n]$ .*

*If  $F, F_1 \in \mathcal{S}$ , then*

$$P(W > x) \sim \frac{E[\sigma_n]}{E[\tau_n] - E[\sigma_n]} \overline{F_1}(x)$$

*where  $W := \sup_{n \in \mathbb{N}} \left( \sum_{m=0}^{n-1} (\sigma_m - \tau_m) \right)$  is the stationary waiting time.*

We are now in position to derive the following asymptotic upper bounds for  $P(Q > x)$  and for  $\log P(Q > x)$  when  $G$  and  $G_1$  are in  $\mathcal{S}$ .

**Proposition 4.1 (Upper bounds)**

Assume that  $G, G_1 \in \mathcal{S}$ . Then,

$$\limsup_{x \rightarrow \infty} \frac{P(Q > x)}{\overline{G_1}(x)} \leq \rho + \frac{\rho}{c - \rho}. \quad (43)$$

In particular, (43) implies that

$$\limsup_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G_1}(x)} \leq -1. \quad (44)$$

**Proof.** Define

$$a_0 = \sum_{j=1}^{b^0} (\hat{\sigma}_j + 1) \quad (45)$$

$$a_s = \sum_{j=1}^{v_{s-1}} (\sigma_j + 1), \quad s = 1, 2, \dots \quad (46)$$

where  $v_s := \sum_{j=1}^{\infty} I(s \leq T_j < s+1)$  denotes the number of arrivals in the M/G/ $\infty$  queue in the interval of time  $[s, s+1)$ ,  $s \in \mathbf{N}$ . Since the arrival process in this queue is Poisson with rate  $\lambda$ ,  $\{v_s, s \in \mathbf{N}\}$  constitutes an i.i.d. sequence of Poisson r.v.'s with parameter  $\lambda$ , namely,  $P(v_s = k) = \lambda^k e^{-\lambda}/k!$  for all  $k \in \mathbf{N}$ .

From (8)-(9) and (45)-(46) we see that

(a1)  $a_0(t) \leq a_0$  and  $a_s(t) \leq a_s$  for all  $s, t = 1, 2, \dots$ ;

(a2) the r.v.'s  $a_s, s = 1, 2, \dots$  are i.i.d. and independent of the r.v.  $a_0$ .

To get the second inequality in (a1) observe from (9) that

$$a_s(t) \leq \sum_{s-1 \leq T_j < s} \sum_{l=0}^{t-1-s} I(\sigma_j > l) = \sum_{s-1 \leq T_j < s} \min([\sigma_j], t-s) = \sum_{j=1}^{v_{s-1}} \min([\sigma_j], t-s) \leq a_s.$$

We have, cf. (6), (10) and (a1),

$$\begin{aligned} P(Q > x) &= P\left(\sup_{t \in \mathbf{N}} \left(a_0(t) + \sum_{s=1}^{t-1} a_s(t) - ct\right) > x\right) \\ &\leq P\left(a_0 + \sup_{t \in \mathbf{N}} \left(\sum_{s=1}^t a_s - ct\right) > x\right). \end{aligned} \quad (47)$$



Let us show that  $P(a_0 > x) \sim \rho \overline{G_1}(x)$ . From the definition of  $a_0$  (see (45)) and Lemma 2.1(iii) we find

$$\begin{aligned} \lim_{x \rightarrow \infty} \frac{P(a_0 > x)}{\overline{G_1}(x)} &= \lim_{x \rightarrow \infty} \left( \sum_{k=1}^{\lfloor x \rfloor} \frac{\overline{G_1^{*k}}(x-k)}{\overline{G_1}(x)} P(b^0 = k) + \frac{P(b^0 > \lfloor x \rfloor)}{\overline{G_1}(x)} \right) \\ &= \lim_{x \rightarrow \infty} \sum_{k=1}^{\infty} I(k \leq \lfloor x \rfloor) \frac{\overline{G_1^{*k}}(x-k)}{\overline{G_1}(x)} P(b^0 = k) \end{aligned} \quad (48)$$

where (48) follows from the fact that  $b^0$  decreases exponentially fast to 0 (hint: by Chernoff's bound  $P(b^0 > x) \leq \exp(\rho(\exp(\theta) - 1)) \exp(-\theta x)$  for all  $\theta > 0$ ,  $x \geq 0$ ) which implies that  $\lim_{x \rightarrow \infty} P(b^0 > \lfloor x \rfloor) / \overline{G_1}(x) = 0$  by [15, Lemma 1(b)]. By applying Lemma 4.1(a) with  $F^j(x) = G_1(x-1)$  and  $F \equiv G_1$  (note that this lemma applies with  $c_j = 1$  since  $\overline{F^j}(x) / \overline{F}(x) \sim 1$  since  $G_1 \in \mathcal{L}$ ) we have  $f_x(k) := I(k \leq \lfloor x \rfloor) \overline{G_1^{*k}}(x-k) / \overline{G_1}(x) \rightarrow k$  as  $x \rightarrow \infty$  for each  $k \geq 1$ ; furthermore, we see from Lemma 4.1(b) that there exists a constant  $c_0 < \infty$ , independent of  $k$ , such that  $|f_x(k)| \leq c_0 2^k$  for all  $x \geq 0$ ,  $k = 1, 2, \dots$ . Since  $\sum_{k=1}^{\infty} 2^k P(b^0 = k) = e^\rho$  is finite we may therefore apply the bounded convergence theorem to the r.h.s. of (48) to finally get

$$\lim_{x \rightarrow \infty} \frac{P(a_0 > x)}{\overline{G_1}(x)} = \sum_{k=1}^{\infty} k P(b^0 = k) = \rho. \quad (49)$$

Let us now focus on  $P\left(\sup_{t \in \mathbb{N}} \left(\sum_{s=1}^t a_s - ct\right) > x\right)$  when  $x$  is large.

Define  $W = \sup_{t \in \mathbb{N}} \left(\sum_{s=1}^t a_s - ct\right)$ . Since the r.v.'s  $a_s$ ,  $s = 1, 2, \dots$  are i.i.d. it is seen that  $P(W \leq x)$  is the waiting time distribution in a stable (since  $E[a_s] = \rho < c$ )  $D/GI/1$  queue with constant interarrival times  $c$  and service times  $\{a_s\}_s$ . By applying again Lemma 4.1 (with  $F^j(x) = G(x-1)$ ,  $F \equiv G$ ) and the bounded convergence theorem we obtain

$$\lim_{x \rightarrow \infty} \frac{P(a_s > x)}{\overline{G}(x)} = \sum_{k=0}^{\infty} \lim_{x \rightarrow \infty} \frac{\overline{G^{*k}}(x-k)}{\overline{G}(x)} P(v_0 = k) \quad (50)$$

$$= \sum_{k=1}^{\infty} k P(v_0 = k) = \lambda. \quad (51)$$

Define  $K(x) := P(a_s \leq x)$ . From  $\overline{K}(x) \sim \lambda \overline{G}(x)$  (see (51)) and  $\overline{K_1}(x) \sim \overline{G_1}(x)$  (which is an easy consequence of (51)) we may conclude from Lemma 2.2(c) that  $K, K_1 \in \mathcal{S}$  since  $G, G_1 \in \mathcal{S}$ .

Therefore, Lemma 4.2 applies to this  $D/GI/1$  queue (with  $F = K$ ) to yield

$$P(W > x) \sim \frac{\rho}{c - \rho} \overline{G_1}(x). \quad (52)$$

The proof is concluded by applying Lemma 4.1(a) (with  $F = G_1$ ,  $F^1(x) = P(a_0 > x)$  and  $F^2(x) = P(W > x)$ ) to the independent r.v.'s  $a_0$  and  $W$  and by using (49) and (52). ■

We conclude this section by specializing Proposition 4.1 to p.d.f.'s  $G$  that are (i) Pareto, (ii) Weibull, and (iii) lognormal. It is known that both  $G$  and  $G_1$  belong to  $\mathcal{S}$  when  $G$  is Pareto, Weibull or lognormal.

(i) **G is Pareto.** From (33) and (44) we get

$$\limsup_{x \rightarrow \infty} \frac{1}{\log x} \log P(Q > x) \leq -\alpha + 1. \quad (53)$$

Also note that the bound in (53) is tighter than Duffield's corresponding bound (3) when  $c - \rho \leq \alpha/(\alpha - 1)$ ; otherwise Duffield's is tighter.

(ii) **G is Weibull.** From (37) and (44) we get

$$\limsup_{x \rightarrow \infty} \frac{1}{x^\nu} \log P(Q > x) \leq -1. \quad (54)$$

(iii) **G is lognormal.** From (40) and (44) we get

$$\limsup_{x \rightarrow \infty} \frac{1}{(\log x)^2} \log P(Q > x) \leq -\frac{1}{2\delta^2}. \quad (55)$$

We observe from (36), (53) and (41), (55) that the bounds are tight when  $c - \rho < 1$ :

**Corollary 4.1** *Assume that  $c - \rho < 1$ . If  $G$  is Pareto then*

$$\lim_{x \rightarrow \infty} \frac{1}{\log x} \log P(Q > x) = -\alpha + 1 \quad (56)$$

*and if  $G$  is lognormal then*

$$\lim_{x \rightarrow \infty} \frac{1}{(\log x)^2} \log P(Q > x) = -\frac{1}{2\delta^2}. \quad (57)$$

## 5 Concluding Remarks

We conclude this paper by addressing the situation when the multiplexer is fed by  $N$  independent M/G/ $\infty$  input processes, with arrival rate  $\lambda_i$  and p.d.f. of the service times  $G^i$  for the system  $i$  ( $i = 1, 2, \dots, N$ ). Because the arrivals are Poisson this is equivalent to considering a single M/G/ $\infty$  queueing system with arrival intensity  $\lambda := \sum_{i=1}^N \lambda_i$  and p.d.f.  $G$  of the service time given by  $G(x) = \sum_{i=1}^N (\lambda_i/\lambda) G^i(x)$ . All of the results in the paper therefore apply to this pair  $(\lambda, G)$ . Of particular interest is the case when one p.d.f. of the service times, say  $G^1$ , has a heavier tail than the others, namely,  $\overline{G^i}(x) = o(\overline{G^1}(x))$  for all

$i = 2, 3, \dots, N$ . Then,  $\overline{G}_1(x) \sim (\lambda_1/\lambda) \overline{G}_1^1(x)$  and we may conclude from the results in Sections 3-4 that the source with the heaviest tail dominates the other sources. In particular, we see from (11) and (44) that

$$-\theta_1 \leq \liminf_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G}_1^1(x)} \leq \limsup_{x \rightarrow \infty} \frac{\log P(Q > x)}{-\log \overline{G}_1^1(x)} \leq -1$$

where the upper bound holds if  $G^1, G_1^1 \in \mathcal{S}$ , with  $\theta_1 := \inf_{\beta > 0} \left\{ h(\beta) \limsup_{x \rightarrow \infty} \frac{\log \overline{G}_1^1(x)}{\log \overline{G}_1^1(\beta x)} \right\}$ ,  $h(\beta) := \lfloor c - \rho + \beta \rfloor + 1$  and  $\rho = \sum_{i=1}^N (\lambda_i/\lambda) \int_0^\infty x G^i(dx)$ .

## A Appendix

**Lemma A.1** *Assume that  $G_1 \in \mathcal{S}$ . Then, for every  $k = 1, 2, \dots, l \geq k$ , and  $0 < \theta \leq 1$ ,*

$$P \left( \sum_{j=1}^k \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) \sim k \overline{G}_1(\theta x). \quad (58)$$

**Proof.** Clearly, for all  $k = 1, 2, \dots, l \geq k$ ,

$$\limsup_{x \rightarrow \infty} \frac{P \left( \sum_{j=1}^k \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right)}{\overline{G}_1(\theta x)} \leq \limsup_{x \rightarrow \infty} \frac{P \left( \sum_{j=1}^k \hat{\sigma}_j \geq \theta x \mid b^0 = l \right)}{\overline{G}_1(\theta x)} = k$$

from Lemma 4.1(a) and Lemma 2.1(iii).

Let us now show that

$$\liminf_{x \rightarrow \infty} \frac{P \left( \sum_{j=1}^k \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right)}{\overline{G}_1(\theta x)} \geq k \quad (59)$$

for all  $k = 1, 2, \dots, l \geq k$ , which will conclude the proof.

Inequality (59) is true for  $k = 1, l \geq 1$ , since  $P(\min(\hat{\sigma}_1, x) \geq \theta x \mid b^0 = l) = P(\hat{\sigma}_1 \geq \theta x \mid b^0 = l) = \overline{G}_1(\theta x)$  from Lemma 2.1(iii). Assume that (59) is true for  $k = 1, 2, \dots, n-1, l \geq k$ , and let us show that it still holds for  $k = n, l \geq k$ .

We have

$$\begin{aligned} P \left( \sum_{j=1}^n \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) &\geq P \left( \sum_{j=1}^{n-1} \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) \\ &+ P(\min(\hat{\sigma}_n, x) \geq \theta x \mid b^0 = l) - P \left( \sum_{j=1}^{n-1} \min(\hat{\sigma}_j, x) \geq \theta x, \min(\hat{\sigma}_n, x) \geq \theta x \mid b^0 = l \right) \end{aligned}$$

$$\geq P \left( \sum_{j=1}^{n-1} \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) + \overline{G}_1(\theta x) - P \left( \sum_{j=1}^{n-1} \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) \overline{G}_1(\theta x) \quad (60)$$

where (60) follows from the conditional independence of the r.v.'s  $\{\hat{\sigma}_j\}_j$  given  $b^0$ . The inequality (59) (with  $k = n$ ) now follows from the induction hypothesis together with

$$\lim_{x \rightarrow \infty} P \left( \sum_{j=1}^{n-1} \min(\hat{\sigma}_j, x) \geq \theta x \mid b^0 = l \right) = 0.$$

■

**Lemma A.2** (Feller [17], Bingham et al. [4, Corollary 2.0.6])

Let  $F$  be a probability distribution. If  $\liminf_{x \rightarrow \infty} \overline{F}(x)/\overline{F}(\delta_0 x) > 0$  for some  $\delta_0 \in (0, 1)$  then  $\liminf_{x \rightarrow \infty} \overline{F}(x)/\overline{F}(\delta x) > 0$  for all  $\delta \in (0, 1)$ .

As a consequence,  $F \in \mathcal{D}$  if and only if  $\liminf_{x \rightarrow \infty} \overline{F}(x)/\overline{F}(\delta x) > 0$  for all  $\delta > 0$ .

We give below a proof of this result for the sake of completeness.

**Proof.** Assume that there exists  $\delta_0 \in (0, 1)$  such that  $\liminf_{x \rightarrow \infty} \overline{F}(x)/\overline{F}(\delta_0 x) > 0$ . Fix  $\delta > 0$ . Since  $\delta_0 < 1$  there exists  $n \geq 1$  such that  $\delta/\delta_0^n > 1$ . From

$$\frac{\overline{F}(x)}{\overline{F}(\delta x)} = \left( \prod_{i=1}^n \frac{\overline{F}(\delta_0^{i-1} x)}{\overline{F}(\delta_0^i x)} \right) \frac{\overline{F}(\delta_0^n x)}{\overline{F}(\delta x)}$$

we readily deduce that

$$\liminf_{x \rightarrow \infty} \frac{\overline{F}(x)}{\overline{F}(\delta x)} \geq \left( \liminf_{x \rightarrow \infty} \frac{\overline{F}(x)}{\overline{F}(\delta_0 x)} \right)^n \liminf_{x \rightarrow \infty} \frac{\overline{F}(x)}{\overline{F}(\delta/\delta_0^n x)}. \quad (61)$$

The first factor in the r.h.s. of (61) is strictly positive from the definition of  $\delta_0$ ; the second factor too since  $\overline{F}(x) \geq \overline{F}(\delta/\delta_0^n x)$  for all  $x$ . This proves the first statement.

Let us now prove the second statement. The “ $\Leftarrow$ ” part is clearly true (take  $\delta = 1/2$ ). The “ $\Rightarrow$ ” part follows from the first statement by taking  $\delta_0 = 1/2$ . ■

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