

On the numerical solution of Kronecker-based infinite level-dependent QBD processes

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Abstract

Infinite level-dependent quasi-birth-and-death (LDQBD) processes can be used to model Markovian systems with countably infinite multidimensional state spaces. Recently it has been shown that sums of Kronecker products can be used to represent the nonzero blocks of the transition rate matrix underlying an LDQBD process for models from stochastic chemical kinetics. This paper extends the form of the transition rates used recently so that a larger class of models including those of call centers can be analyzed for their steady-state. The challenge in the matrix analytic solution then is to compute conditional expected sojourn time matrices of the LDQBD model under low memory and time requirements after truncating its countably infinite state space judiciously. Results of numerical experiments are presented using a Kronecker-based matrix-analytic solution on models with two or more countably infinite dimensions and rules of thumb regarding better implementations are derived. In doing this, a more recent approach that reduces memory requirements further by enabling the computation of steady-state expectations without having to obtain the steady-state distribution is also considered.

Keywords:

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1. Introduction

Continuous-time infinite level-dependent quasi-birth-and-death (LDQBD) processes [1, 2, 3] are continuous-time Markov chain (CTMC) processes that have block tridiagonal transition rate matrices of the form

$$Q = \begin{pmatrix} Q_{0,0} & Q_{0,1} & & & & & \\ Q_{1,0} & Q_{1,1} & Q_{1,2} & & & & \\ & \ddots & \ddots & \ddots & & & \\ & & & Q_{l,l-1} & Q_{l,l} & Q_{l,l+1} & \\ & & & & \ddots & \ddots & \ddots \end{pmatrix}$$

when their states are appropriately ordered. This study is about their numerical steady-state analyses, and hereafter, we shall be omitting the terms continuous-time and infinite in designating the LDQBD models we consider since they are all continuous-time and infinite.

In the following, all vectors are column vectors as in linear algebra, except state vectors, consistent with the conventional definition of state probability vectors as row vectors. e represents a column vector of 1's. e_i represents the i th column of the identity matrix. $\text{diag}(a)$ denotes a diagonal matrix with the entries of vector a along its diagonal. The lengths of the vectors are determined by the context in which they are used, T denotes transposition, \times when used with sets denotes Cartesian product, \otimes denotes Kronecker product [4], $\mathbb{1}$ denotes the indicator function, \mathbb{Z} and \mathbb{R} stand respectively for the sets of integers and real numbers, whereas \mathbb{Z}_+ and $\mathbb{R}_{\geq 0}$ denote their nonnegative subsets.

Now, let \mathcal{S} denote the irreducible state space of the LDQBD process under consideration, the state of the LDQBD process at time t be given by $X(t) = (X_1(t), \dots, X_n(t)) \in \mathcal{S}$, and $\{X(t) \in \mathcal{S}, t \geq 0\}$ be the associated n -dimensional CTMC process. Furthermore, let the probability of the LDQBD process being in state $x = (x_1, \dots, x_n) \in \mathcal{S}$ at time t be expressed as $Pr\{X(t) = x\} = Pr\{X_1(t) = x_1, \dots, X_n(t) = x_n\}$.

Levels define a partition of \mathcal{S} ; that is, $\mathcal{S} = \bigcup_{l=0}^{\infty} \mathcal{S}^{(l)}$ and $\mathcal{S}^{(l)} \cap \mathcal{S}^{(m)} = \emptyset$ for $l \neq m$ and $l, m \in \mathbb{Z}_+$, where $\mathcal{S}^{(l)}$ is the subset of states corresponding to

level l . Therefore, the nonzero blocks at level l satisfy

$$Q_{l,l-1} \in \mathbb{R}_{\geq 0}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l-1)}|}, \quad Q_{l,l} \in \mathbb{R}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l)}|}, \quad Q_{l,l+1} \in \mathbb{R}_{\geq 0}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l+1)}|}$$

with the exception that there are only two boundary blocks at level 0.

We consider ergodic LDQBD processes and investigate the numerical computation [5, 6] of their steady-state probability measures. The steady-state probability distribution row vector of an ergodic LDQBD process is defined as $\pi = \lim_{t \rightarrow \infty} Pr\{X(t)\}$, and it satisfies

$$\pi Q = 0, \quad \sum_{x \in \mathcal{S}} \pi(x) = 1.$$

In particular, the steady-state vector of an ergodic LDQBD process can be accordingly partitioned and expressed as

$$\pi = (\pi^{(0)}, \pi^{(1)}, \dots),$$

and its subvector at level $(l+1)$ can be obtained from the matrix analytic equation

$$\pi^{(l+1)} = \pi^{(l)} R_l$$

as shown in [1], once the conditional expected sojourn time matrix at level l

$$R_l = Q_{l,l+1} (-Q_{l+1,l+1} - R_{l+1} Q_{l+2,l+1})^{-1}$$

is determined for $l \in \mathbb{Z}_+$. Note that $\pi^{(l)} \in \mathbb{R}_{\geq 0}^{1 \times |\mathcal{S}^{(l)}|}$, $\pi^{(l+1)} \in \mathbb{R}_{\geq 0}^{1 \times |\mathcal{S}^{(l+1)}|}$, and $R_l \in \mathbb{R}_{\geq 0}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l+1)}|}$. LDQBD processes are a generalization of QBD processes originally proposed in [7, 8] and improved over the years [2, 9] with two quadratically convergent algorithms for their steady-state analyses. These algorithms are logarithmic reduction [10] and cyclic reduction [11]. In the level dependent context, the situation is more complicated since the conditional expected sojourn time matrix is not constant and changes from level to level.

In many cases, the ergodicity of an LDQBD process can be established by relatively easy to check conditions on the 1-dimensional CTMC defined over its levels [12]. For computational purposes however, it is preferable to consider Lyapunov function methods as discussed in [13, 14], so that lower and higher level numbers (called *Low* and *High*, respectively) can be computed as in [15, 16, 17] between which a specified percentage of the steady-state

probability mass lies when the LDQBD is ergodic. It is the latter approach we follow here. In this way, steady-state measures can be computed exactly up to machine precision by choosing (*High – Low*) sufficiently large as discussed in [17].

Systems of stochastic chemical kinetics [18, 19, 20, 21] and queueing networks [2, 5, 22, 23, 24] are two classes of problems that can be modeled as LDQBD processes using the described n -dimensional state representation with some countably infinite variables. For the former class of problems, countably infinite variables represent numbers of molecules of each chemical species existing in the system. The remaining variables, if any, are finite. Up until recently, stochastic simulation [25, 26] seemed to be the only viable approach that would yield relatively accurate results for this class of problems. However, it has been shown in [17] that systems of stochastic chemical kinetics can be modeled as LDQBD processes with the level number determined by the maximum value among the countably infinite variables. Inspired by hierarchical Markovian models (HMMs) introduced in [22], the result in [17] has been taken one step further in [16] by providing a Kronecker-based representation for the nonzero blocks $Q_{l,l-1}$, $Q_{l,l}$, $Q_{l,l+1}$ at each level to cope with the multidimensionality of the product state space of variables and its reachability. As suggested in [27] and as observed to be the best overall choice in [17], again $R_{High} = 0$ is employed to initiate the computational procedure associated with the matrices of conditional expected sojourn times. Therein, a comparative study between stochastic simulation and the matrix analytic approach has also been undertaken. Naturally, the matrix analytic approach yields an accuracy measure obtained by computing the residual norm of the solution which is not possible with simulation.

It is the latter class of problems on which we concentrate in this paper by considering various queueing network models of call centers with multiple types of customers. In this context, the countably infinite variables represent occupancies of queues with unbounded waiting space and finite variables represent occupancies of server pools. The interplay between finite variables and countably infinite variables in these models is more intricate than that of models of stochastic chemical kinetics systems. This requires us to extend the form of the transition rates used in [16]. To that end, we resort to generalized functional transitions of stochastic automata networks (SANs) [28, 29, 30], and let the form of the dependency of the transition rate on the values of the variables be more general. As we shall see, the use of such transition rates does not pose a computational efficiency problem, since a

direct method in which each nonzero block is processed once is employed in the matrix analytic solution. In other words, each function is evaluated once for each state in the truncated state space $\bigcup_{l=Low}^{High} \mathcal{S}^{(l)}$ during analysis. An implication of this extension is that not only do we need to compute partitions of state spaces of countably infinite variables as in [16], but now we also need to compute subpartitions of these partitions and partitions of state spaces of finite variables to obtain a Kronecker-based representation for the nonzero blocks of Q .

We also consider the more recent approach in [31] that reduces memory requirements further by enabling the computation of steady-state expectations without having to obtain the steady-state distribution. The approach is inspired by a Horner-like computational scheme in which only the conditional expected sojourn time matrix at level l needs to be allocated in step l ; otherwise, there are no time savings. In other words, not all R_i matrices need to be stored simultaneously. With this memory efficient approach, a tandem queueing network of two single server queues with infinite waiting spaces and customers departing from the first queue leaving the system with a probability depending on the length of the second queue is analyzed. The steady-state measures computed are those that are based on average costs or rewards, moments, and cumulants. However, there is one drawback; it is the loss of the accuracy measure because the steady-state distribution is no longer available. Ongoing work is concerned with obtaining accuracy measures for this approach as well, but they are not yet available.

Taking into account the experience gained from the Matlab implementation used in [16], we provide an implementation in C based on the Nsolve package of the Abstract Petri Net Notation (APNN) Toolbox [32]. Our objective in doing so is to have more control over memory usage and timings. Since the number of states within each level increases with increasing level number in the models we consider, we conduct numerical experiments with timing results to see how and when memory should be allocated and deallocated, and whether the conditional sojourn time matrices should be stored as full or sparse matrices. With the existing continuous improvement in computer technology, we believe we have reason to invest in numerical analysis approaches for multidimensional Markovian models as those discussed here to obtain more accurate results at a finer level of detail.

In the next section, we extend the specification for the class of models considered to build a Kronecker representation of the nonzero blocks in Q . In the third section, we provide models of call centers to show how the specification

is put to use in practice and we recall the models of systems of stochastic chemical kinetics. In the fourth section, we discuss implementation issues including the choice of Lyapunov functions and provide results regarding memory usage for different implementations. In the fifth section, we report on the results of numerical experiments with the matrix analytic approach on the models introduced earlier to identify better implementations. In the sixth section, we conclude.

2. Kronecker representation

We consider Markovian systems with interacting subsystems. The state space \mathcal{S} is irreducible, countably infinite, and n -dimensional with n_I countably infinite state variables and n_F finite state variables, where $n_I \geq 2$, $n_F \geq 0$, and $n = n_I + n_F$. Hereafter, we shall be omitting the word ‘state’ and referring to state variables as variables. The state space of variable x_h is denoted by \mathcal{S}_h and $\mathcal{S}_h \subseteq \mathbb{Z}_+$ for $h = 1, \dots, n$. Without loss of generality, we assume that the first n_I indices correspond to countably infinite variables. Hence, \mathcal{S}_h is countably infinite for $h = 1, \dots, n_I$ and finite for $h = n_I + 1, \dots, n$. Clearly, not all states in the product state space $\times_{h=1}^n \mathcal{S}_h$ are necessarily reachable. However, each state in \mathcal{S} is reachable from every other state in \mathcal{S} due to our assumption of irreducibility. In many cases, \mathcal{S} is a proper subset of the product state space (i.e., $\mathcal{S} \subset \times_{h=1}^n \mathcal{S}_h$). Indeed, it is as such in the models of call centers introduced in the next section.

The n -dimensional Markovian models we consider are defined by a set of K transition classes over \mathcal{S} and $x = (x_1, \dots, x_n) \in \mathbb{Z}_+^{1 \times n}$ denotes a state in \mathcal{S} . We relax some of the assumptions made in [16] so as to be able to analyze a larger class of models. Observe in particular that we do not require product form transition rates here (cf. Definition 1 in [16]).

Definition 1. The k th transition class is a pair $(\alpha_k, v^{(k)})$, where $\alpha_k \in \mathbb{R}_{\geq 0}$ and $v^{(k)} \in \mathbb{Z}^{1 \times n}$ are respectively its transition rate and state change vector for $k = 1, \dots, K$. The first element of the pair, $\alpha_k(x)$, is a function of state $x \in \mathcal{S}$ and specifies the transition rate from state x to state $(x + v^{(k)}) \in \mathcal{S}$. The second element of the pair, $v^{(k)}$, specifies the successor state of the transition, where $v_h^{(k)}$ denotes the value change in variable $x_h \in \mathcal{S}_h$ due to the k th transition class.

The following definition associates transition matrices with each transition class in Definition 1. Being motivated by generalized functional transi-

tions in SANs [28, 29, 30], we let the form of the dependency of the transition rate on the values of the variables be more general. In order to achieve this, the local state dependent transition rates are moved out of the transition matrices and replaced with 1's in their respective places (cf. Definition 2 in [16]). As we shall see, the use of such transition rates, which are functions of (global) state $x \in \mathcal{S}$ rather than product of functions of local states $x_h \in \mathcal{S}_h$ for $h = 1, \dots, n$, does not pose a computational efficiency problem in this context, since a direct method in which each nonzero block is processed once is employed in the matrix analytic solution. In other words, each function is evaluated once for each global state in the truncated state space $\bigcup_{l=Low}^{High} \mathcal{S}^{(l)}$ during analysis. Note that here we do not differentiate between countably infinite variables and finite variables in defining the transition matrices (cf. Definition 2 in [16]).

Definition 2. The transition matrix of variable $x_h \in \mathcal{S}_h$ for the k th transition class, denoted by $Z^{(k,h)} \in \mathbb{R}_{\geq 0}^{|\mathcal{S}_h| \times |\mathcal{S}_h|}$, for $h = 1, \dots, n$ and $k = 1, \dots, K$ is given entrywise as

$$Z^{(k,h)}(x_h, y_h) = \begin{cases} 1 & \text{if } y_h = x_h + v_h^{(k)} \\ 0 & \text{otherwise} \end{cases} \quad \text{for } x_h, y_h \in \mathcal{S}_h.$$

Our goal is to obtain a Kronecker representation for the nonzero blocks of Q from the transition rates and the transition matrices of Definitions 1 and 2, respectively. To this end, we use the same level definition in [16] since the maximum valued countably infinite variable $x_h \in \mathcal{S}_h$ for $h = 1, \dots, n_I$ in any state $x \in \mathcal{S}$ changes by at most one through any transition due to the particular form of the state change vectors $v^{(k)}$ in the transition classes of models we consider.

Definition 3. The subset of states corresponding to level $l \in \mathbb{Z}_+$ is given by

$$\mathcal{S}^{(l)} = \{x \in \mathcal{S} \mid l = \max(x_1, \dots, x_{n_I})\},$$

so that $\mathcal{S} = \bigcup_{l=0}^{\infty} \mathcal{S}^{(l)}$.

Note that the set operation underlying the Kronecker product is the Cartesian product, and therefore the subset of states at each level needs to be expressed as a union of Cartesian products of state space partitions of the

countably infinite variables. Hence, level definitions, such as $l = \sum_{h=1}^{n_I} x_h$, which have arithmetic dependencies among countably infinite variables seem to be less suitable in trying to come up with a Kronecker representation.

For each level l , the values a variable can take depend on the values of other variables. Therefore, as in [16] first we define partitions of state spaces of countably infinite variables where there is no such dependency in a way similar to HMMs in [22]. Then we introduce a partition of $\mathcal{S}^{(l)}$ in Definition 3 based on the partitions of state spaces of countably infinite variables.

Definition 4. Let

$$\mathcal{S}_h^{(l,u)} = \begin{cases} \{x_h \mid 0 \leq x_h \leq l-1\} & \text{if } h < u \\ \{l\} & \text{if } h = u \\ \{x_h \mid 0 \leq x_h \leq l\} & \text{if } h > u \end{cases} \quad \text{for } h, u = 1, \dots, n_I,$$

and $\mathcal{S}_h^{(l,u)} = \mathcal{S}_h$ for $h = n_I + 1, \dots, n$, and $u = 1, \dots, n_I$. Then the u th partition of $\mathcal{S}^{(l)}$, denoted by $\mathcal{S}^{(l,u)}$, for $u = 1, \dots, n_I$ satisfies

$$\mathcal{S}^{(l,u)} = \{x \in \mathcal{S}^{(l)} \mid (x_1, \dots, x_n) \in \times_{h=1}^n \mathcal{S}_h^{(l,u)}\},$$

so that $\mathcal{S}^{(l)} = \bigcup_{u=1}^{n_I} \mathcal{S}^{(l,u)}$. Without loss of generality, the partitions $\mathcal{S}^{(l,u)}$ are assumed to be ordered within $\mathcal{S}^{(l)}$ according to increasing partition index, u .

Note that partition $\mathcal{S}^{(l,u)}$ consists only of reachable states, and is a subset of the Cartesian product of state space partitions of all variables since certain values of finite variables may yield unreachable states (cf. Definition 5 in [16]). Therefore, we define partitions of $\mathcal{S}^{(l,u)}$ and $\mathcal{S}_h^{(l,u)}$ in Definition 4 to eliminate any unreachable states due to finite variables.

Definition 5. The i th partition of $\mathcal{S}^{(l,u)}$, denoted by $\mathcal{S}^{(l,u,i)}$, for $i = 1, \dots, I^{(l,u)}$ is given by

$$\mathcal{S}^{(l,u,i)} = \{x \in \mathcal{S}^{(l,u)} \mid (x_1, \dots, x_n) \in \times_{h=1}^n \mathcal{S}_h^{(l,u,i_h)}\},$$

so that $\mathcal{S}^{(l,u)} = \bigcup_{i=1}^{I^{(l,u)}} \mathcal{S}^{(l,u,i)}$, where $\mathcal{S}_h^{(l,u,i_h)}$ is the i_h th partition of $\mathcal{S}_h^{(l,u)}$ for $h = 1, \dots, n$, $u = 1, \dots, n_I$, and $i_h = 1, \dots, I_h^{(l,u)}$. Without loss of generality, the partitions $\mathcal{S}^{(l,u,i)}$ are assumed to be ordered within $\mathcal{S}^{(l,u)}$ lexicographically according to the corresponding partition indices, (i_1, \dots, i_n) .

Note that, partition $\mathcal{S}^{(l,u,i)}$ consists only of reachable states, and is a subset of the Cartesian product of the state space subpartitions of all variables since certain values of finite variables may yield unreachable states. As we shall see, the values of $I^{(l,u)}$ and $I_h^{(l,u)}$ for $h = 1, \dots, n$ depend on the model, and although $I^{(l,u)} = \prod_{h=1}^n I_h^{(l,u)}$ was true for all the models considered in [16] (due to the fact that $I^{(l,u)}$ and $I_h^{(l,u)}$ for $h = 1, \dots, n$ were all 1's), it need not be true in general.

Now, we are in a position to introduce the Kronecker representation of nonzero blocks in Q (cf. Definition 6 in [16]) following the partitions of subsets of states at each level given by Definition 5.

Definition 6. The nonzero blocks $Q_{0,0}$, $Q_{0,1}$, $Q_{1,0}$, and $Q_{l,m}$ for $l > 0$, $m = l - 1, l, l + 1$ are respectively (1×1) , $(1 \times n_I)$, $(n_I \times 1)$, and $(n_I \times n_I)$ block matrices as in

$$Q_{0,0} = \begin{pmatrix} Q_{0,0}^{(1,1)} \end{pmatrix}, \quad Q_{0,1} = \begin{pmatrix} Q_{0,1}^{(1,1)} & \dots & Q_{0,1}^{(1,n_I)} \end{pmatrix},$$

$$Q_{1,0} = \begin{pmatrix} Q_{1,0}^{(1,1)} \\ \vdots \\ Q_{1,0}^{(n_I,1)} \end{pmatrix}, \quad Q_{l,m} = \begin{pmatrix} Q_{l,m}^{(1,1)} & \dots & Q_{l,m}^{(1,n_I)} \\ \vdots & \ddots & \vdots \\ Q_{l,m}^{(n_I,1)} & \dots & Q_{l,m}^{(n_I,n_I)} \end{pmatrix},$$

where $Q_{l,m}^{(u,w)}$ is an $(I^{(l,u)} \times I^{(m,w)})$ block matrix given by

$$Q_{l,m}^{(u,w)} = \begin{pmatrix} Q_{l,m}^{((u,1),(w,1))} & \dots & Q_{l,m}^{((u,1),(w,I^{(m,w)}))} \\ \vdots & \ddots & \vdots \\ Q_{l,m}^{((u,I^{(l,u)}),(w,1))} & \dots & Q_{l,m}^{((u,I^{(l,u)}),(w,I^{(m,w)}))} \end{pmatrix}.$$

Furthermore, the blocks of $Q_{l,m}^{(u,w)}$ can be written in terms of transition rates and transition matrices as in

$$Q_{l,m}^{((u,i),(w,j))} = \begin{cases} \tilde{Q}_{l,m}^{((u,i),(w,j))} - D_{l,m}^{((u,i),(w,j))} & \text{if } u = w \text{ and } l = m \\ \tilde{Q}_{l,m}^{((u,i),(w,j))} & \text{otherwise} \end{cases}$$

for $i = 1, \dots, I^{(l,u)}$, $j = 1, \dots, I^{(m,w)}$, $u, w = 1, \dots, n_I$, and $l, m \geq 0$, where

$$D_{l,m}^{((u,i),(w,j))} = \text{diag} \left(\sum_{m'=l-1}^{l+1} \sum_{w'=1}^{n_I} \sum_{j'=1}^{I^{(m,w)}} \tilde{Q}_{l,m'}^{((u,i),(w',j'))} e \right),$$

$$\tilde{Q}_{l,m}^{((u,i),(w,j))} = \sum_{k=1}^K \alpha_k(x) \left(\bigotimes_{h=1}^n Z^{(k,h)}(\mathcal{S}_h^{(l,u,i_h)}, \mathcal{S}_h^{(m,w,j_h)}) \right),$$

$\alpha_k(x)$ is the transition rate computed at state $x \in \times_{h=1}^n \mathcal{S}_h^{(l,u,i_h)}$ and $Z^{(k,h)}(\mathcal{S}_h^{(l,u,i_h)}, \mathcal{S}_h^{(m,w,j_h)})$ denotes the submatrix of $Z^{(k,h)}$ incident on row indices in $\mathcal{S}_h^{(l,u,i_h)}$ and column indices in $\mathcal{S}_h^{(m,w,j_h)}$. The first summation in diag should have a starting index of 0 rather than -1 for the equation of the blocks $Q_{0,0}^{((1,1),(1,1))}, \dots, Q_{0,0}^{((1,I^{(0,1)}),(1,I^{(0,1)}))}$, and the second summation in diag should have an ending index of 1 rather than n_I for the equation of the blocks $Q_{1,1}^{((1,1),(1,1))}, \dots, Q_{1,1}^{((n_I,I^{(1,n_I)}),(n_I,I^{(1,n_I)})}$ when $m' = l - 1$.

The nonzero blocks are generally very sparse and have nonzero entries that may depend on the level number. The off-diagonal entries of Q are nonnegative, whereas its diagonal entries are negative. Clearly, the ordering of states within a level is only fixed up to a permutation. Observe that transitions are possible only between adjacent levels and the number of states within each level increases with increasing level number. The latter is due to the increase in the number of different possibilities for the n_I countably infinite variables according to the level definition being used.

3. Examples

We consider two groups of models. The first group consists of queueing network models of call centers. The second group consists of models of systems of stochastic chemical kinetics used before in [16] as test cases. For completeness, we include the descriptions of the second group of models as well. However, we refrain from providing transition matrices of models in Kronecker form, since they all follow in a straightforward manner from Definition 2 and the respective transition classes as was shown in [16].

3.1. Call centers

Example 1. (N-model) Consider the parallel service system in Figure 1 known as the N-model under the threshold routing control policy proposed in [33]. In this model, there are two types of customers, two types of infinite queues, and two types of server pools. Customers of type 1 can be in queue 1, server pool 1, or server pool 2, but type 2 customers can only be in queue 2 or server pool 2. Hence, $x = (x_1, x_2, x_3, x_4, x_5)$ is a possible state representation, where $x_1, x_3,$ and x_4 denote the number of type 1 customers in queue 1, pool 1, and pool 2, respectively, whereas, x_2 and x_5 denote the number of type

2 customers in queue 2 and pool 2, respectively. Then, $n = 5$, $n_I = 2$, and $n_F = 3$. Type i customers arrive to the system according to a Poisson process with rate λ_i and server pool i has N_i servers with exponentially distributed service times for $i = 1, 2$. Hence, $\mathcal{S}_1 = \mathcal{S}_2 = \mathbb{Z}_+$, $\mathcal{S}_3 = \{0, \dots, N_1\}$, and $\mathcal{S}_4 = \mathcal{S}_5 = \{0, \dots, N_2\}$. Upon arrival, a type 1 customer joins pool 1 if it has idle servers (i.e., $x_3 < N_1$) and receives service at a rate of $\mu_{1,1}$. If there are no idle servers in pool 1 (i.e., $x_3 = N_1$), an arriving type 1 customer joins pool 2 if it has idle servers (i.e., $x_4 + x_5 < N_2$) and receives service at a rate of $\mu_{1,2}$. If there are no idle servers in either pool (i.e., $x_3 = N_1, x_4 + x_5 = N_2$), an arriving type 1 customer enters queue 1. On the other hand, an arriving type 2 customer joins pool 2 if it has idle servers (i.e., $x_4 + x_5 < N_2$) and receives service at a rate of $\mu_{2,2}$; otherwise (i.e., $x_4 + x_5 = N_2$) it enters queue 2. Upon departure of a customer from server pool 2, the first customer in queue 1 joins it if the number of type 1 customers in queue 1 exceeds a given threshold M (i.e., $x_1 > M$); otherwise (i.e., $x_1 \leq M$) the first customer in queue 2 joins it. Hence, type 1 customers take nonpreemptive priority over type 2 customers in server pool 2 when the number of type 1 customers in queue 1 exceeds M .

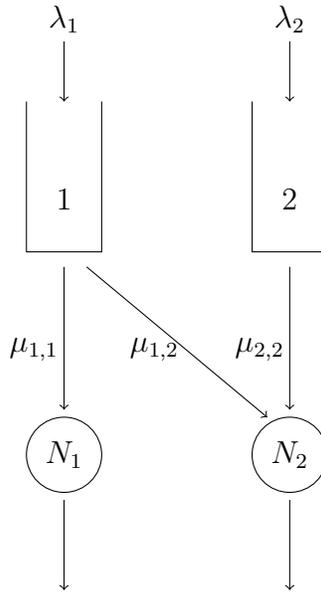


Figure 1: N-model

The transition classes of this model are given in Table 1. Note that the number of transition classes is $K = 15$, N_1 and N_2 are positive integers, $M \in \mathbb{Z}_+$, and $\lambda_1, \lambda_2, \mu_{1,1}, \mu_{1,2}, \mu_{2,2} \in \mathbb{R}_{>0}$.

Table 1: Transition classes of the N-model

k	$\alpha_k(x)$	$v^{(k)}$
1	$\lambda_1 \mathbb{1}_{x_3=N_1} \mathbb{1}_{x_4+x_5=N_2}$	e_1^T
2	$\lambda_1 \mathbb{1}_{x_3=N_1} \mathbb{1}_{x_4+x_5 < N_2}$	e_4^T
3	$\lambda_1 \mathbb{1}_{x_3 < N_1}$	e_3^T
4	$\lambda_2 \mathbb{1}_{x_4+x_5=N_2}$	e_2^T
5	$\lambda_2 \mathbb{1}_{x_4+x_5 < N_2}$	e_5^T
6	$\mu_{1,1} x_3 \mathbb{1}_{x_1=0}$	$-e_3^T$
7	$\mu_{1,1} x_3 \mathbb{1}_{x_1>0}$	$-e_1^T$
8	$\mu_{1,2} x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2=0}$	$-e_4^T$
9	$\mu_{2,2} x_5 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2=0}$	$-e_5^T$
10	$\mu_{1,2} x_4 \mathbb{1}_{x_1>0} \mathbb{1}_{x_2=0}$	$-e_1^T$
11	$\mu_{2,2} x_5 \mathbb{1}_{x_1>0} \mathbb{1}_{x_2=0}$	$(-e_1 + e_4 - e_5)^T$
12	$\mu_{1,2} x_4 \mathbb{1}_{x_1 \leq M} \mathbb{1}_{x_2>0}$	$(-e_2 - e_4 + e_5)^T$
13	$\mu_{2,2} x_5 \mathbb{1}_{x_1 \leq M} \mathbb{1}_{x_2>0}$	$-e_2^T$
14	$\mu_{1,2} x_4 \mathbb{1}_{x_1>M} \mathbb{1}_{x_2>0}$	$-e_1^T$
15	$\mu_{2,2} x_5 \mathbb{1}_{x_1>M} \mathbb{1}_{x_2>0}$	$(-e_1 + e_4 - e_5)^T$

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\begin{aligned}
\mathcal{S}_1^{(0,1)} = \mathcal{S}_2^{(0,1)} &= \{0\}, \quad \mathcal{S}_3^{(0,1)} = \{0, \dots, N_1\}, \quad \mathcal{S}_4^{(0,1)} = \mathcal{S}_5^{(0,1)} = \{0, \dots, N_2\}, \\
\mathcal{S}_1^{(l,1)} &= \{l\}, \quad \mathcal{S}_2^{(l,1)} = \{0, \dots, l\}, \quad \mathcal{S}_3^{(l,1)} = \{0, \dots, N_1\}, \\
\mathcal{S}_4^{(l,1)} = \mathcal{S}_5^{(l,1)} &= \{0, \dots, N_2\}, \\
\mathcal{S}_1^{(l,2)} &= \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2)} = \{l\}, \quad \mathcal{S}_3^{(l,2)} = \{0, \dots, N_1\}, \\
\mathcal{S}_4^{(l,2)} = \mathcal{S}_5^{(l,2)} &= \{0, \dots, N_2\} \text{ for } l > 0.
\end{aligned}$$

The total number of type 1 and type 2 customers cannot exceed the number of servers in pool 2, so $x_4 + x_5 \leq N_2$. Besides, a queue can be nonempty only if all servers capable of serving that queue are busy. Then,

$x_3 = N_1$ if $x_1 > 0$, and $x_4 + x_5 = N_2$ if $x_1 > 0$ or $x_2 > 0$. Due to these dependencies, partitions of $\mathcal{S}_h^{(0,1)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(0,1)}$ can be written from Definition 5 as

$$I_1^{(0,1)} = I_2^{(0,1)} = I_3^{(0,1)} = 1, \quad I_4^{(0,1)} = I_5^{(0,1)} = N_2 + 1,$$

$$\mathcal{S}_1^{(0,1,1)} = \mathcal{S}_2^{(0,1,1)} = \{0\}, \quad \mathcal{S}_3^{(0,1,1)} = \{0, \dots, N_1\},$$

$$\mathcal{S}_4^{(0,1,i)} = \{i - 1\}, \quad \mathcal{S}_5^{(0,1,i)} = \{N_2 + 1 - i\} \quad \text{for } i = 1, \dots, N_2 + 1,$$

so that $I^{(0,1)} = (N_2 + 1)(N_2 + 2)/2$ and

$$\mathcal{S}^{(0,1,i)} = \{0\} \times \{0\} \times \{0, \dots, N_1\} \times \{x_4\} \times \{x_5\},$$

where $i = \sum_{j=1}^{x_4} (N_2 + 2 - j) + x_5 + 1$ for $x_5 = 0, \dots, N_2 - x_4$ and $x_4 = 0, \dots, N_2$.

Partitions of $\mathcal{S}_h^{(l,1)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(l,1)}$ and $l > 0$ can be written from Definition 5 as

$$I_1^{(l,1)} = I_2^{(l,1)} = 1, \quad I_3^{(l,1)} = 2, \quad I_4^{(l,1)} = I_5^{(l,1)} = N_2 + 1,$$

$$\mathcal{S}_1^{(l,1,1)} = \{l\}, \quad \mathcal{S}_2^{(l,1,1)} = \{0, \dots, l\}, \quad \mathcal{S}_3^{(l,1,1)} = \{0, \dots, N_1 - 1\}, \quad \mathcal{S}_3^{(l,1,2)} = \{N_1\},$$

$$\mathcal{S}_4^{(l,1,i)} = \{i - 1\}, \quad \mathcal{S}_5^{(l,1,i)} = \{N_2 + 1 - i\} \quad \text{for } i = 1, \dots, N_2 + 1,$$

so that $I^{(l,1)} = N_2 + 1$ and

$$\mathcal{S}^{(l,1,i)} = \{l\} \times \{0, \dots, l\} \times \{N_1\} \times \{x_4\} \times \{x_5\},$$

where $i = x_4 + 1$ and $x_5 = N_2 - x_4$ for $x_4 = 0, \dots, N_2$.

Partitions of $\mathcal{S}_h^{(1,2)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(1,2)}$ can be written from Definition 5 as

$$I_1^{(1,2)} = I_2^{(1,2)} = 1, \quad I_3^{(1,2)} = 1, \quad I_4^{(1,2)} = I_5^{(1,2)} = N_2 + 1,$$

$$\mathcal{S}_1^{(1,2,1)} = \{0\}, \quad \mathcal{S}_2^{(1,2,1)} = \{l\}, \quad \mathcal{S}_3^{(1,2,1)} = \{0, \dots, N_1\},$$

$$\mathcal{S}_4^{(1,2,i)} = \{i - 1\}, \quad \mathcal{S}_5^{(1,2,i)} = \{N_2 + 1 - i\} \quad \text{for } i = 1, \dots, N_2 + 1,$$

so that $I^{(1,2)} = N_2 + 1$ and

$$\mathcal{S}^{(1,2,i)} = \{0\} \times \{1\} \times \{0, \dots, N_1\} \times \{x_4\} \times \{x_5\},$$

Example 2. (W-model) Consider the parallel service system in Figure 2 known as the W-model under the fixed queue ratio routing control policy proposed in [34]. In this model, there are three types of customers, three types of infinite queues, and two types of server pools. Customers of type 1 can be in queue 1 or server pool 1, customers of type 3 can be in queue 3 or server pool 2, and customers of type 2 can be in queue 2 or either server pool. Since the server pools do not differentiate between the two types of customers they serve, $x = (x_1, x_2, x_3, x_4, x_5)$ is a possible state representation, where x_1, x_2 , and x_3 denote the number of customers in queues 1, 2, and 3, respectively, whereas x_4 and x_5 denote the number of busy servers in pools 1 and 2, respectively. Then $n = 5$, $n_I = 3$, and $n_F = 2$. Type i customers arrive to the system according to a Poisson process with rate λ_i and server pool i has N_i servers with exponentially distributed service times each working at a rate of μ_i for $i = 1, 2$. Hence, $\mathcal{S}_1 = \mathcal{S}_2 = \mathcal{S}_3 = \mathbb{Z}_+$, $\mathcal{S}_4 = \{0, \dots, N_1\}$, and $\mathcal{S}_5 = \{0, \dots, N_2\}$. Upon arrival, a type 1 customer joins pool 1 if it has idle servers (i.e., $x_4 < N_1$), otherwise (i.e., $x_4 = N_1$) it enters queue 1. Similarly, an arriving type 3 customer joins pool 2 if it has idle servers (i.e., $x_5 < N_2$), otherwise (i.e., $x_5 = N_2$) it enters queue 2. As for type 2 customers, upon arrival the customer joins the server pool with largest idleness imbalance if both pools have idle servers (i.e., $x_4 < N_1, x_5 < N_2$), otherwise (i.e., $x_4 < N_1, x_5 = N_2$ or $x_4 = N_1, x_5 < N_2$) it joins the pool which has an idle server. Idleness imbalance of a server pool is a function of the number of idle servers in that pool, the total number of idle servers, and the idleness imbalance ratio corresponding to the server pool. Letting the idleness imbalance ratios of server pools 1 and 2 be denoted by p_4 and p_5 , their idleness imbalances are obtained as $(N_1 - x_4)/(N_1 + N_2 - x_4 - x_5) - p_4$ and $(N_2 - x_5)/(N_1 + N_2 - x_4 - x_5) - p_5$, respectively. If both pools of servers are busy (i.e., $x_4 = N_1, x_5 = N_2$), an arriving type 2 customer enters queue 2. Upon departure of a customer from a server pool, head of the queue with largest queueing imbalance among the queues feeding the pool joins it. Queueing imbalance of a queue is a function of the number of customers in that queue, total number of customers in all queues, and the queueing imbalance ratio corresponding to the queue. Letting the queueing imbalance ratios of queues 1, 2, and 3 be denoted by p_1, p_2 , and p_3 , their queueing imbalances are obtained as $x_1/(x_1 + x_2 + x_3) - p_1$, $x_2/(x_1 + x_2 + x_3) - p_2$, and $x_3/(x_1 + x_2 + x_3) - p_3$, respectively.

The transition classes of this model are given in Table 2. Note that $K = 19$, N_1 and N_2 are positive integers, $\lambda_1, \lambda_2, \lambda_3, \mu_1, \mu_2 \in \mathbb{R}_{>0}$, and

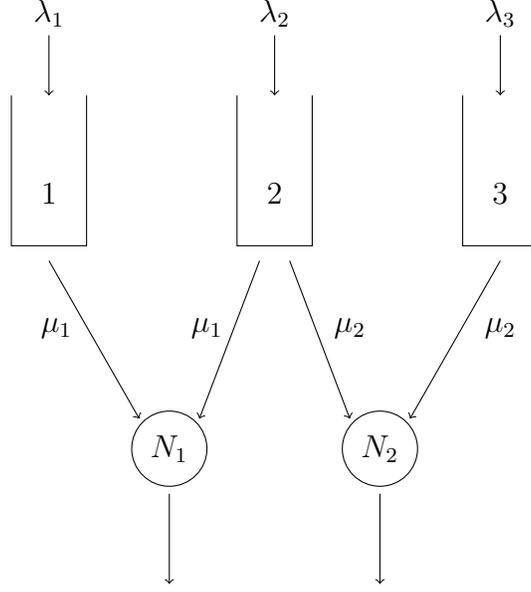


Figure 2: W-model

$p = (p_1, p_2, p_3, p_4, p_5) \in \mathbb{R}_{>0}^{1 \times 5}$.

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\begin{aligned}
\mathcal{S}_1^{(0,1)} = \mathcal{S}_2^{(0,1)} = \mathcal{S}_3^{(0,1)} &= \{0\}, \quad \mathcal{S}_4^{(0,1)} = \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(0,1)} = \{0, \dots, N_2\}, \\
\mathcal{S}_1^{(l,1)} &= \{l\}, \quad \mathcal{S}_2^{(l,1)} = \mathcal{S}_3^{(l,1)} = \{0, \dots, l\}, \\
\mathcal{S}_4^{(l,1)} &= \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(l,1)} = \{0, \dots, N_2\}, \\
\mathcal{S}_1^{(l,2)} &= \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2)} = \{l\}, \quad \mathcal{S}_3^{(l,2)} = \{0, \dots, l\}, \\
\mathcal{S}_4^{(l,2)} &= \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(l,2)} = \{0, \dots, N_2\}, \\
\mathcal{S}_1^{(l,3)} = \mathcal{S}_2^{(l,3)} &= \{0, \dots, l-1\}, \quad \mathcal{S}_3^{(l,3)} = \{l\}, \\
\mathcal{S}_4^{(l,3)} &= \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(l,3)} = \{0, \dots, N_2\} \text{ for } l > 0.
\end{aligned}$$

A queue can be nonempty only if all servers capable of serving that queue are busy. Therefore, $x_4 = N_1$ if $x_1 > 0$ or $x_2 > 0$, and $x_5 = N_2$ if $x_2 > 0$ or

Table 2: Transition classes of the W-model

k	$\alpha_k(x)$	$v^{(k)}$
1	$\lambda_1 \mathbb{1}_{x_4=N_1}$	e_1^T
2	$\lambda_1 \mathbb{1}_{x_4 < N_1}$	e_4^T
3	$\lambda_2 \mathbb{1}_{x_4=N_1} \mathbb{1}_{x_5=N_2}$	e_2^T
4	$\lambda_2 \mathbb{1}_{x_4 < N_1} \mathbb{1}_{x_5=N_2}$	e_4^T
5	$\lambda_2 \mathbb{1}_{x_4=N_1} \mathbb{1}_{x_5 < N_2}$	e_5^T
6	$\lambda_2 \mathbb{1}_{x_4 < N_1} \mathbb{1}_{x_5 < N_2} \mathbb{1}_{(N_1-x_4)-(N_2-x_5) \geq (p_4-p_5)(N_1+N_2-x_4-x_5)}$	e_4^T
7	$\lambda_2 \mathbb{1}_{x_4 < N_1} \mathbb{1}_{x_5 < N_2} \mathbb{1}_{(N_1-x_4)-(N_2-x_5) < (p_4-p_5)(N_1+N_2-x_4-x_5)}$	e_5^T
8	$\lambda_3 \mathbb{1}_{x_5=N_2}$	e_3^T
9	$\lambda_3 \mathbb{1}_{x_5 < N_2}$	e_5^T
10	$\mu_1 x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2=0}$	$-e_4^T$
11	$\mu_1 x_4 \mathbb{1}_{x_1>0} \mathbb{1}_{x_2=0}$	$-e_1^T$
12	$\mu_1 x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2>0}$	$-e_2^T$
13	$\mu_1 x_4 \mathbb{1}_{x_1>0} \mathbb{1}_{x_2>0} \mathbb{1}_{(x_1-x_2) \geq (p_1-p_2)(x_1+x_2+x_3)}$	$-e_1^T$
14	$\mu_1 x_4 \mathbb{1}_{x_1>0} \mathbb{1}_{x_2>0} \mathbb{1}_{(x_1-x_2) < (p_1-p_2)(x_1+x_2+x_3)}$	$-e_2^T$
15	$\mu_2 x_5 \mathbb{1}_{x_2=0} \mathbb{1}_{x_3=0}$	$-e_5^T$
16	$\mu_2 x_5 \mathbb{1}_{x_2>0} \mathbb{1}_{x_3=0}$	$-e_2^T$
17	$\mu_2 x_5 \mathbb{1}_{x_2=0} \mathbb{1}_{x_3>0}$	$-e_3^T$
18	$\mu_2 x_5 \mathbb{1}_{x_2>0} \mathbb{1}_{x_3>0} \mathbb{1}_{(x_2-x_3) \geq (p_2-p_3)(x_1+x_2+x_3)}$	$-e_2^T$
19	$\mu_2 x_5 \mathbb{1}_{x_2>0} \mathbb{1}_{x_3>0} \mathbb{1}_{(x_2-x_3) < (p_2-p_3)(x_1+x_2+x_3)}$	$-e_3^T$

$x_3 > 0$. Due to these dependencies, partitions of $\mathcal{S}_h^{(0,1)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(0,1)}$ can be written from Definition 5 as

$$\begin{aligned}
 I_1^{(0,1)} &= I_2^{(0,1)} = I_3^{(0,1)} = I_4^{(0,1)} = I_5^{(0,1)} = 1, \\
 \mathcal{S}_1^{(0,1,1)} &= \mathcal{S}_2^{(0,1,1)} = \mathcal{S}_3^{(0,1,1)} = \{0\}, \\
 \mathcal{S}_4^{(0,1,1)} &= \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(0,1,1)} = \{0, \dots, N_2\},
 \end{aligned}$$

so that $I^{(0,1)} = 1$ and

$$\mathcal{S}^{(0,1,1)} = \{0\} \times \{0\} \times \{0\} \times \{0, \dots, N_1\} \times \{0, \dots, N_2\}.$$

Partitions of $\mathcal{S}_h^{(l,1)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(l,1)}$ for $l > 0$ can be written from Definition 5 as

$$I_1^{(l,1)} = 1, \quad I_2^{(l,1)} = 2, \quad I_3^{(l,1)} = 2, \quad I_4^{(l,1)} = I_5^{(l,1)} = 2,$$

$$\begin{aligned}
\mathcal{S}_1^{(l,1,1)} &= \{l\}, \quad \mathcal{S}_2^{(l,1,1)} = \{0\}, \quad \mathcal{S}_2^{(l,1,2)} = \{1, \dots, l\}, \\
\mathcal{S}_3^{(l,1,1)} &= \{0\}, \quad \mathcal{S}_3^{(l,1,2)} = \{1, \dots, l\}, \\
\mathcal{S}_4^{(l,1,1)} &= \{0, \dots, N_1 - 1\}, \quad \mathcal{S}_4^{(l,1,2)} = \{N_1\}, \\
\mathcal{S}_5^{(l,1,1)} &= \{0, \dots, N_2 - 1\}, \quad \mathcal{S}_5^{(l,1,2)} = \{N_2\},
\end{aligned}$$

so that $I^{(l,1)} = 5$ and

$$\begin{aligned}
\mathcal{S}^{(l,1,1)} &= \{l\} \times \{0\} \times \{0\} \times \{N_1\} \times \{0, \dots, N_2 - 1\}, \\
\mathcal{S}^{(l,1,2)} &= \{l\} \times \{0\} \times \{0\} \times \{N_1\} \times \{N_2\}, \\
\mathcal{S}^{(l,1,3)} &= \{l\} \times \{0\} \times \{1, \dots, l\} \times \{N_1\} \times \{N_2\}, \\
\mathcal{S}^{(l,1,4)} &= \{l\} \times \{1, \dots, l\} \times \{0\} \times \{N_1\} \times \{N_2\}, \\
\mathcal{S}^{(l,1,5)} &= \{l\} \times \{1, \dots, l\} \times \{1, \dots, l\} \times \{N_1\} \times \{N_2\}.
\end{aligned}$$

Partitions of $\mathcal{S}_h^{(l,2)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(l,2)}$ for $l > 0$ can be written from Definition 5 as

$$\begin{aligned}
I_1^{(l,2)} &= I_2^{(l,2)} = I_3^{(l,2)} = 1, \quad I_4^{(l,2)} = I_5^{(l,2)} = 2, \\
\mathcal{S}_1^{(l,2,1)} &= \{0, \dots, l - 1\}, \quad \mathcal{S}_2^{(l,2,1)} = \{l\}, \quad \mathcal{S}_3^{(l,2,1)} = \{0, \dots, l\} \\
\mathcal{S}_4^{(l,2,1)} &= \{0, \dots, N_1 - 1\}, \quad \mathcal{S}_4^{(l,2,2)} = \{N_1\}, \\
\mathcal{S}_5^{(l,2,1)} &= \{0, \dots, N_2 - 1\}, \quad \mathcal{S}_5^{(l,2,2)} = \{N_2\},
\end{aligned}$$

so that $I^{(l,2)} = 1$ and

$$\mathcal{S}^{(l,2,1)} = \{0, \dots, l - 1\} \times \{l\} \times \{0, \dots, l\} \times \{N_1\} \times \{N_2\}.$$

Partitions of $\mathcal{S}_h^{(1,3)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(1,3)}$ can be written from Definition 5 as

$$\begin{aligned}
I_1^{(1,3)} &= I_2^{(1,3)} = I_3^{(1,3)} = I_4^{(1,3)} = 1, \quad I_5^{(1,3)} = 2, \\
\mathcal{S}_1^{(1,3,1)} &= \{0\}, \quad \mathcal{S}_2^{(1,3,1)} = \{0\}, \quad \mathcal{S}_3^{(1,3,1)} = \{1\}, \\
\mathcal{S}_4^{(1,3,1)} &= \{0, \dots, N_1\}, \quad \mathcal{S}_5^{(1,3,1)} = \{0, \dots, N_2 - 1\}, \quad \mathcal{S}_5^{(1,3,2)} = \{N_2\},
\end{aligned}$$

so that $I^{(1,3)} = 1$ and

$$\mathcal{S}^{(1,3,1)} = \{0\} \times \{0\} \times \{1\} \times \{0, \dots, N_1\} \times \{N_2\}.$$

Furthermore, partitions of $\mathcal{S}_h^{(l,3)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(l,3)}$ for $l > 1$ can be written from Definition 5 as

$$I_1^{(l,3)} = I_2^{(l,3)} = 2, \quad I_3^{(l,3)} = 1, \quad I_4^{(l,3)} = 2, \quad I_5^{(l,3)} = 1,$$

$$\begin{aligned} \mathcal{S}_1^{(l,3,1)} &= \{0\}, \quad \mathcal{S}_1^{(1,3,2)} = \{1, \dots, l-1\}, \quad \mathcal{S}_2^{(l,3,1)} = \{0\}, \quad \mathcal{S}_2^{(1,3,2)} = \{1, \dots, l-1\}, \\ \mathcal{S}_3^{(l,3,1)} &= \{l\}, \quad \mathcal{S}_4^{(l,3,1)} = \{0, \dots, N_1-1\}, \quad \mathcal{S}_4^{(l,3,2)} = \{N_1\}, \quad \mathcal{S}_5^{(l,3,1)} = \{0, \dots, N_2\}, \end{aligned}$$

so that $I^{(1,3)} = 5$ and

$$\begin{aligned} \mathcal{S}^{(l,1,1)} &= \{0\} \times \{0\} \times \{l\} \times \{0, \dots, N_1 - 1\} \times \{N_2\}, \\ \mathcal{S}^{(l,1,2)} &= \{0\} \times \{0\} \times \{l\} \times \{N_1\} \times \{N_2\}, \\ \mathcal{S}^{(l,1,3)} &= \{0\} \times \{1, \dots, l - 1\} \times \{l\} \times \{N_1\} \times \{N_2\}, \\ \mathcal{S}^{(l,1,4)} &= \{1, \dots, l - 1\} \times \{0\} \times \{l\} \times \{N_1\} \times \{N_2\}, \\ \mathcal{S}^{(l,1,5)} &= \{1, \dots, l - 1\} \times \{1, \dots, l - 1\} \times \{l\} \times \{N_1\} \times \{N_2\}. \end{aligned}$$

Example 3. (V-model with 3 types of customers) Consider the parallel service system in Figure 3 known as the V-model with three types of customers under the static priority control policy proposed in [35]. In this model, there are three types of infinite queues for the three types of customers and one pool of N servers with exponentially distributed service times each working at a rate of μ . For $i = 1, 2, 3$, customers of type i arrive to the system according to a Poisson process with rate λ_i and enter queue i if all servers are busy. Since the servers in the pool do not differentiate among the types of customers they serve, $x = (x_1, x_2, x_3, x_4)$ is a possible state representation, where x_i denotes the number of customers of type i in queue i for $i = 1, 2, 3$ and x_4 denotes the number of busy servers. Then $n = 4$, $n_I = 3$, and $n_F = 1$. A customer of type 2 at the head of queue 2 has nonpreemptive priority over customers of type 3 at the server, and a customer of type 1 at the head of queue 1 has nonpreemptive priority over customers of types 2 and 3 at the server. Hence, $\mathcal{S}_1 = \mathcal{S}_2 = \mathcal{S}_3 = \mathbb{Z}_+$ and $\mathcal{S}_4 = \{0, \dots, N\}$.

The transition classes of this model are given in Table 3. Note that $K = 10$, N is a positive integer, and $\lambda_1, \lambda_2, \lambda_3, \mu \in \mathbb{R}_{>0}$.

The state space partitions from Definition 4 are

$$\mathcal{S}_1^{(0,1)} = \mathcal{S}_2^{(0,1)} = \mathcal{S}_3^{(0,1)} = \{0\}, \quad \mathcal{S}_4^{(0,1)} = \{0, \dots, N\},$$

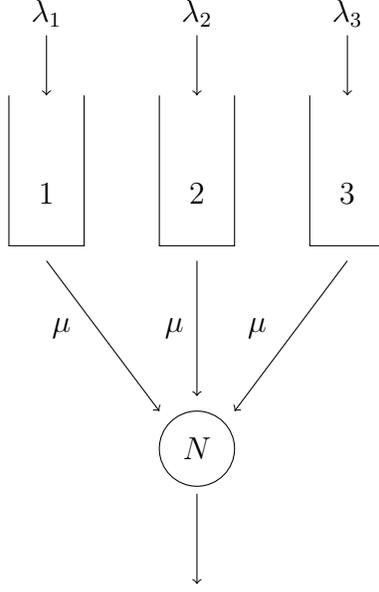


Figure 3: V-model with 3 types of customers

$$\begin{aligned}
& \mathcal{S}_1^{(l,1)} = \{l\}, \quad \mathcal{S}_2^{(l,1)} = \mathcal{S}_3^{(l,1)} = \{0, \dots, l\}, \quad \mathcal{S}_4^{(l,1)} = \{0, \dots, N\}, \\
& \mathcal{S}_1^{(l,2)} = \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2)} = \{l\}, \quad \mathcal{S}_3^{(l,2)} = \{0, \dots, l\}, \quad \mathcal{S}_4^{(l,2)} = \{0, \dots, N\}, \\
& \mathcal{S}_1^{(l,3)} = \mathcal{S}_2^{(l,3)} = \{0, \dots, l-1\}, \quad \mathcal{S}_3^{(l,3)} = \{l\}, \quad \mathcal{S}_4^{(l,3)} = \{0, \dots, N\} \text{ for } l > 0.
\end{aligned}$$

A queue can be nonempty only if all servers that can serve that queue are busy. Then $x_4 = N$ if $x_1 > 0$, $x_2 > 0$ or $x_3 > 0$ holds. Then partitions of $\mathcal{S}_h^{(0,1)}$ for $h = 1, \dots, n$ and $\mathcal{S}^{(0,1)}$ can be written from Definition 5 as

$$\begin{aligned}
& I_1^{(0,1)} = I_2^{(0,1)} = I_3^{(0,1)} = I_4^{(0,1)} = 1, \\
& \mathcal{S}_1^{(0,1,1)} = \mathcal{S}_2^{(0,1,1)} = \mathcal{S}_3^{(0,1,1)} = \{0\}, \quad \mathcal{S}_4^{(0,1,1)} = \{0, \dots, N\},
\end{aligned}$$

so that $I^{(0,1)} = 1$ and

$$\mathcal{S}^{(0,1,1)} = \{0\} \times \{0\} \times \{0\} \times \{0, \dots, N\}.$$

Partitions of $\mathcal{S}_h^{(l,1)}$ for $h \in \{1, \dots, n\}$ and $\mathcal{S}^{(l,1)}$ for $l > 0$ can be written from Definition 5 as

$$I_1^{(l,1)} = I_2^{(l,1)} = I_3^{(l,1)} = 1, \quad I_4^{(l,1)} = 2,$$

Table 3: Transition classes of the V-model with 3 types of customers

k	$\alpha_k(x)$	$v^{(k)}$
1	$\lambda_1 \mathbb{1}_{x_4=N}$	e_1^T
2	$\lambda_1 \mathbb{1}_{x_4 < N}$	e_4^T
3	$\lambda_2 \mathbb{1}_{x_4=N}$	e_2^T
4	$\lambda_2 \mathbb{1}_{x_4 < N}$	e_4^T
5	$\lambda_3 \mathbb{1}_{x_4=N}$	e_3^T
6	$\lambda_3 \mathbb{1}_{x_4 < N}$	e_4^T
7	$\mu x_4 \mathbb{1}_{x_1 > 0}$	$-e_1^T$
8	$\mu x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2 > 0}$	$-e_2^T$
9	$\mu x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2=0} \mathbb{1}_{x_3 > 0}$	$-e_3^T$
10	$\mu x_4 \mathbb{1}_{x_1=0} \mathbb{1}_{x_2=0} \mathbb{1}_{x_3=0}$	$-e_4^T$

$$\begin{aligned}
\mathcal{S}_1^{(l,1,1)} &= \{l\}, \quad \mathcal{S}_2^{(l,1,1)} = \mathcal{S}_3^{(l,1,1)} = \{0, \dots, l\}, \\
\mathcal{S}_4^{(l,1,1)} &= \{0, \dots, N-1\}, \quad \mathcal{S}_4^{(l,1,2)} = \{N\}, \\
\mathcal{S}_1^{(l,2,1)} &= \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2,1)} = \{l\}, \quad \mathcal{S}_3^{(l,2,1)} = \{0, \dots, l\}, \\
\mathcal{S}_4^{(l,2,1)} &= \{0, \dots, N-1\}, \quad \mathcal{S}_4^{(l,2,2)} = \{N\}, \\
\mathcal{S}_1^{(l,3,1)} &= \mathcal{S}_2^{(l,3,1)} = \{0, \dots, l-1\}, \quad \mathcal{S}_3^{(l,3,1)} = \{l\}, \\
\mathcal{S}_4^{(l,3,1)} &= \{0, \dots, N-1\}, \quad \mathcal{S}_4^{(l,3,2)} = \{N\},
\end{aligned}$$

so that $I^{(l,1)} = I^{(l,2)} = I^{(l,3)} = 1$ and

$$\begin{aligned}
\mathcal{S}^{(l,1,1)} &= \{l\} \times \{0, \dots, l\} \times \{0, \dots, l\} \times \{N\}, \\
\mathcal{S}^{(l,2,1)} &= \{0, \dots, l-1\} \times \{l\} \times \{0, \dots, l\} \times \{N\}, \\
\mathcal{S}^{(l,3,1)} &= \{0, \dots, l-1\} \times \{0, \dots, l-1\} \times \{l\} \times \{N\}.
\end{aligned}$$

We have also considered the V-model with two and four types of customers. These models respectively have $n = 4$, $n_I = 3$, $n_F = 1$ and $n = 6$, $n_I = 5$, $n_F = 1$ as dimension parameters. Since transition classes and state space partitions of these models can be obtained in the same manner as those of the V-model with three types of customers, we will not be including their detailed descriptions here.

3.2. Systems of stochastic chemical kinetics

We recall the test cases from [16] regarding systems of stochastic chemical kinetics and remark that there is no need to resort to Definition 5 in any of them. This is because in all four models, the reachable state space is equal to the product state space.

Example 4. (Gene expression) Consider a system of stochastic chemical kinetics modeling the biological process associated with a gene expression [36]. The transition classes of this example are given in Table 4, where $x = (x_1, x_2)$, $n = n_I = 2$, $n_F = 0$, $K = 4$, and $\lambda, \mu, \delta_1, \delta_2 \in \mathbb{R}_{>0}$, and $\mathcal{S}_1 = \mathcal{S}_2 = \mathbb{Z}_+$.

Table 4: Transition classes of the gene expression model

k	$\alpha_k(x)$	$v^{(k)}$
1	λ	e_1^T
2	μx_1	e_2^T
3	$\delta_1 x_1$	$-e_1^T$
4	$\delta_2 x_2$	$-e_2^T$

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\mathcal{S}_1^{(l,1)} = \{l\}, \quad \mathcal{S}_2^{(l,1)} = \{0, \dots, l\}, \quad \mathcal{S}_1^{(l,2)} = \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2)} = \{l\}.$$

Example 5. (Metabolite synthesis with 2 metabolites and 1 enzyme) Consider a system of stochastic chemical kinetics modeling the biological process of metabolite synthesis with two metabolites and one enzyme [37]. The transition classes of this model are given in Table 5, where $x = (x_1, x_2, x_3)$, $n = n_I = 3$, $n_F = 0$, $K = 7$, and $k_A, k_B, K_I, k_2, \mu, K_R, k_{E_A} \in \mathbb{R}_{>0}$, and $\mathcal{S}_1 = \mathcal{S}_2 = \mathcal{S}_3 = \mathbb{Z}_+$.

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\begin{aligned} \mathcal{S}_1^{(l,1)} &= \{l\}, \quad \mathcal{S}_2^{(l,1)} = \mathcal{S}_3^{(l,1)} = \{0, \dots, l\}, \\ \mathcal{S}_1^{(l,2)} &= \{0, \dots, l-1\}, \quad \mathcal{S}_2^{(l,2)} = \{l\}, \quad \mathcal{S}_3^{(l,2)} = \{0, \dots, l\}, \\ \mathcal{S}_1^{(l,3)} &= \mathcal{S}_2^{(l,3)} = \{0, \dots, l-1\}, \quad \mathcal{S}_3^{(l,3)} = \{l\}. \end{aligned}$$

Table 5: Transition classes of the molecule synthesis model with 1 enzyme

k	$\alpha_k(x)$	$v^{(k)}$
1	$k_A K_I x_3 / (x_1 + K_I)$	e_1^T
2	k_B	e_2^T
3	$k_2 x_1 x_2$	$(-e_1 - e_2)^T$
4	μx_1	$-e_1^T$
5	μx_2	$-e_2^T$
6	$k_{E_A} K_R / (x_1 + K_R)$	e_3^T
7	μx_3	$-e_3^T$

Example 6. (Metabolite synthesis with 2 metabolites and 2 enzymes) Consider a system of stochastic chemical kinetics modeling the biological process of metabolite synthesis with two metabolites and two enzymes [37]. The transition classes of this model are given in Table 6, where $x = (x_1, x_2, x_3, x_4)$, $n = n_I = 4$, $n_F = 0$, $K = 9$, and $k_A, k_B, K_I, k_2, \mu, K_R, k_{E_A}, k_{E_B} \in \mathbb{R}_{>0}$, and $\mathcal{S}_1 = \mathcal{S}_2 = \mathcal{S}_3 = \mathcal{S}_4 = \mathbb{Z}_+$.

Table 6: Transition classes of the molecule synthesis model with 2 enzymes

k	$\alpha_k(x)$	$v^{(k)}$
1	$k_A K_I x_3 / (x_1 + K_I)$	e_1^T
2	$k_B K_I x_4 / (x_2 + K_I)$	e_2^T
3	$k_2 x_1 x_2$	$(-e_1 - e_2)^T$
4	μx_1	$-e_1^T$
5	μx_2	$-e_2^T$
6	$k_{E_A} K_R / (x_1 + K_R)$	e_3^T
7	$k_{E_B} K_R / (x_2 + K_R)$	e_4^T
8	μx_3	$-e_3^T$
9	μx_4	$-e_4^T$

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\mathcal{S}_1^{(l,1)} = \{l\}, \quad \mathcal{S}_2^{(l,1)} = \mathcal{S}_3^{(l,1)} = \mathcal{S}_4^{(l,1)} = \{0, \dots, l\},$$

$$\begin{aligned}
\mathcal{S}_1^{(l,2)} &= \{0, \dots, l-1\}, & \mathcal{S}_2^{(l,2)} &= \{l\}, & \mathcal{S}_3^{(l,2)} &= \mathcal{S}_4^{(l,2)} = \{0, \dots, l\}, \\
\mathcal{S}_1^{(l,3)} &= \mathcal{S}_2^{(l,3)} = \{0, \dots, l-1\}, & \mathcal{S}_3^{(l,3)} &= \{l\}, & \mathcal{S}_4^{(l,3)} &= \{0, \dots, l\}, \\
\mathcal{S}_1^{(l,4)} &= \mathcal{S}_2^{(l,4)} = \mathcal{S}_3^{(l,4)} = \{0, \dots, l-1\}, & \mathcal{S}_4^{(l,4)} &= \{l\}.
\end{aligned}$$

Example 7. (Repressilator) Consider a system of stochastic chemical kinetics modeling the biological process of metabolite synthesis with repressilator [38]. The transition classes of this model are given in Table 7, where $x = (x_1, x_2, x_3, x_4, x_5, x_6)$, $n = 6$, $n_I = 3$, $n_F = 3$, $K = 12$, and $\lambda_1, \lambda_2, \lambda_3, \delta_1, \delta_2, \delta_3, \beta_0, \beta_1 \in \mathbb{R}_{>0}$, and $\mathcal{S}_1 = \mathcal{S}_2 = \mathcal{S}_3 = \mathbb{Z}_+$, $\mathcal{S}_4 = \mathcal{S}_5 = \mathcal{S}_6 = \{0, 1\}$.

Table 7: Transition classes of the molecule synthesis model with repressilator

k	$\alpha_k(x)$	$v^{(k)}$
1	$\lambda_1 (1 - x_6)$	e_1^T
2	$\delta_1 x_1$	$-e_1^T$
3	$\beta_0 x_1 (1 - x_4)$	$(-e_1 + e_4)^T$
4	$\beta_1 x_4$	$(e_1 - e_4)^T$
5	$\lambda_2 (1 - x_4)$	e_2^T
6	$\delta_2 x_2$	$-e_2^T$
7	$\beta_0 x_2 (1 - x_5)$	$(-e_2 + e_5)^T$
8	$\beta_1 x_5$	$(e_2 - e_5)^T$
9	$\lambda_3 (1 - x_5)$	e_3^T
10	$\delta_3 x_3$	$-e_3^T$
11	$\beta_0 x_3 (1 - x_6)$	$(-e_3 + e_6)^T$
12	$\beta_1 x_6$	$(e_3 - e_6)^T$

The partitions of $\mathcal{S}_h^{(l)}$ for $h = 1, \dots, n$ and $l \geq 0$ are computed from Definition 4 as

$$\begin{aligned}
\mathcal{S}_1^{(l,1)} &= \{l\}, & \mathcal{S}_2^{(l,1)} &= \mathcal{S}_3^{(l,1)} = \{0, \dots, l\}, \\
\mathcal{S}_1^{(l,2)} &= \{0, \dots, l-1\}, & \mathcal{S}_2^{(l,2)} &= \{l\}, & \mathcal{S}_3^{(l,2)} &= \{0, \dots, l\}, \\
\mathcal{S}_1^{(l,3)} &= \mathcal{S}_2^{(l,3)} = \{0, \dots, l-1\}, & \mathcal{S}_3^{(l,3)} &= \{l\}.
\end{aligned}$$

4. Implementation issues

In C, we implemented an LDQBD solver [39] built on the Nsolve package [40] of the APNN toolbox [32], which includes data structures and functions for sparse and Kronecker structured matrices. In this solver, we set $R_{High} = 0$ as suggested in [27] and as observed to be the best overall choice in [17].

In the next two subsections, we first discuss how *Low* and *High* are computed with the help of Lyapunov functions from stability theory. Then we explain in detail how memory usage is monitored and reported during the experiments.

4.1. Handling infiniteness

By judiciously choosing a Lyapunov function $g(x) : \mathcal{S} \rightarrow \mathbb{R}_{\geq 0}$ and therefore, $g \in \mathbb{R}_{\geq 0}^{1 \times |\mathcal{S}|}$ as its corresponding row vector ordered conformally with the state indices in Q , we are able to compute the drift of the LDQBD process, $d(x) : \mathcal{S} \rightarrow \mathbb{R}$, or its corresponding row vector $d \in \mathbb{R}^{1 \times |\mathcal{S}|}$ as $d^T = Qg^T$ again ordered conformally, to prove that there exists a finite set $\mathcal{C} \subset \mathcal{S}$ with positive scalars $\gamma, c \in \mathbb{R}_{\geq 0}$ for which $c = \sup_{x \in \mathcal{S}} d(x) < \infty$, $-\gamma = \max_{x \in \mathcal{S} \setminus \mathcal{C}} d(x)$, and the set of states $g(x)$ attains a finite value is always finite if and only if the LDQBD process is ergodic. When the LDQBD process is ergodic, $\sum_{x \in \mathcal{C}} \pi(x) \geq 1 - \epsilon$, where $\epsilon = c/(c + \gamma) \in (0, 1)$. Since c is the supremum of the drift over \mathcal{S} , we compute the drift at the states in the neighborhood of all extrema and choose its maximum value. In doing this, the resulting nonlinear equation systems are solved using the HOM4PS2-2.0 package [41], an implementation of the polyhedral homotopy continuation method as in [15, 16, 17]. Hence, we set $Low = \min\{l \in \mathbb{Z}_+ \mid \mathcal{S}^{(l)} \cap \mathcal{C} \neq \emptyset\}$ and $High = \max\{l \in \mathbb{Z}_+ \mid \mathcal{S}^{(l)} \cap \mathcal{C} \neq \emptyset\}$, so that the finite set $\bigcup_{l=Low}^{High} \mathcal{S}^{(l)}$ contains at least $(1 - \epsilon)$ of the steady-state probability.

In all models, we set $\epsilon = 0.1$. For the call center models, the Lyapunov functions should be carefully chosen by considering the transitions of the models since dependencies among their variables are more intricate. For the models of systems of stochastic chemical kinetics, we use the same Lyapunov functions in [16] and include them here for completeness. In the following, for clarity we give example numbers as subscripts to $g(x)$, $d(x)$, c , γ , $(Low, High)$, and $H(Low, High)$, where $H(Low, High)$ represents the number of states within levels *Low* through *High*.

Example 1. (N-model (cntd.)) We let $\lambda_1 = 40$, $\lambda_2 = 32$, $\mu_{1,1} = 7$, $\mu_{1,2} = 8$, $\mu_{2,2} = 9$, $M = 4$, $N_1 = 4$, and $N_2 = 11$ be the parameters. Then the drift is

given by

$$\begin{aligned}
d_1(x_1, x_2, x_3, x_4, x_5) = & \\
& (2(x_1 + x_3 - 4) + 1) (40(\mathbb{1}_{x_3=4} \mathbb{1}_{x_4+x_5=11} + \mathbb{1}_{x_3<4})) \\
& + (2(x_1 + x_2 + x_4 + x_5 - 5.06) + 1) (40 \mathbb{1}_{x_3=4} + 32) \\
& + (-2(x_1 + x_3 - 4) + 1) (7x_3 + (8x_4 + 9x_5)(\mathbb{1}_{x_1>0} \mathbb{1}_{x_2=0} + \mathbb{1}_{x_1>4} \mathbb{1}_{x_2>0})) \\
& + (-2(x_1 + x_2 + x_4 + x_5 - 5.06) + 1) (7x_3 \mathbb{1}_{x_1>0} + (8x_4 + 9x_5))
\end{aligned}$$

for the Lyapunov function

$$g_1(x) = (x_1 + x_3 - r_{1,1})^2 + (x_1 + x_2 + x_4 + x_5 - r_{1,2})^2,$$

where $r_{1,1} = N_1$ and $r_{1,2} = (\lambda_1 - N_1\mu_{1,1})/\mu_{1,2} + \lambda_2/\mu_{2,2}$ are used to obtain a tighter upper bound. Note that $r_{1,1}$ is the number of servers in pool 1. Hence, $(x_1 + x_3 - r_{1,1})$ is the number of customers in queue 1 if $x_3 = r_{1,1}$ and $x_4 + x_5 = N_2$. It is the negated number of idle servers in pool 1 if $x_3 < r_{1,1}$ or $x_4 + x_5 < N_2$ (i.e., $x_1 = 0$). On the other hand, $r_{1,2}$ is the average number of busy servers in pool 2 when there are no idle servers in pool 1 (i.e., $x_3 = N_1$). In this case, $(x_1 + x_2 + x_4 + x_5 - r_{1,2})$ is the total number of customers in queues 1 and 2 plus the average number of idle servers in pool 2 if $x_4 + x_5 = N_2$. It is the difference between the number of busy servers and the average number of busy servers in pool 2 if $x_4 + x_5 < N_2$ (i.e., $x_1 = 0, x_2 = 0$). In this way, we have a Lyapunov function that depends on the real parameters of the model. We obtain the global maximum drift as $c_1 = 218.22$. For $\epsilon = 0.1$, we compute $\gamma_1 = 1,963.98$, $(Low_1, High_1) = (0, 62)$, and $H_1(0, 62) = 50,982$.

Example 2. (W-model (cntd.)) We let $\lambda_1 = 15, \lambda_2 = 16, \lambda_3 = 13, \mu_1 = 5, \mu_2 = 7, N_1 = 9, N_2 = 6$, and $p = (0.3, 0.8, 0.4, 0.7, 0.5)$ be the parameters. Then the drift is given by

$$\begin{aligned}
d_2(x_1, x_2, x_3, x_4, x_5) = & \\
& (2(x_1 + x_2 + x_4 - 4.6) + 1) (15 + 16 \mathbb{1}_{x_5=6} + 16 \mathbb{1}_{x_4<9} \mathbb{1}_{x_5<6} \mathbb{1}_{3x_5 \geq 2x_4}) \\
& + (2(x_2 + x_3 + x_5 - 3) + 1) (13 + 16 \mathbb{1}_{x_4=9} + 16 \mathbb{1}_{x_4<9} \mathbb{1}_{x_5<6} \mathbb{1}_{3x_5 < 2x_4}) \\
& + (-2(x_1 + x_2 + x_4 - 4.6) + 1) \\
& \quad (5x_4 + 7x_5 \mathbb{1}_{x_2>0} (\mathbb{1}_{x_3=0} + \mathbb{1}_{x_3>0} \mathbb{1}_{-2x_1+3x_2-7x_3 \geq 0})) \\
& + (-2(x_2 + x_3 + x_5 - 3) + 1) \\
& \quad (7x_5 + 5x_4 \mathbb{1}_{x_2>0} (\mathbb{1}_{x_1=0} + \mathbb{1}_{x_1>0} \mathbb{1}_{3x_1-x_2+x_3 < 0}))
\end{aligned}$$

for the Lyapunov function

$$g_2(x) = (x_1 + x_2 + x_4 - r_{2,1})^2 + (x_2 + x_3 + x_5 - r_{2,2})^2,$$

where $r_{2,1} = (2\lambda_1 + \lambda_2)/(2\mu_1)$ and $r_{2,2} = (2\lambda_3 + \lambda_2)/(2\mu_2)$ are used to obtain a tighter upper bound. Note that $r_{2,1}$ is an approximation to the average number of busy servers in pool 1. Hence, $(x_1 + x_2 + x_4 - r_{2,1})$ is an approximation to the total number of customers in queues 1 and 2 plus the average number of idle servers in pool 1 if $x_4 = N_1$. It is an approximation to the number of customers in queue 2 plus the difference between the number of busy servers and the average number of busy servers in pool 1 if $x_4 < N_1$ (i.e., $x_1 = 0$). The explanation for $r_{2,2}$ is similar. In this way, we again have a Lyapunov function that depends on the real parameters of the model. We obtain the global maximum drift as $c_2 = 82$. For $\epsilon = 0.1$, we compute $\gamma_2 = 738$, $(Low_2, High_2) = (0, 26)$, and $H_2(0, 26) = 20, 142$.

Example 3. (V-model with 3 types of customers (cntd.)) We let $\lambda_1 = 32$, $\lambda_2 = 24$, $\lambda_3 = 21$, $\mu = 4$, and $N = 25$ be the parameters. Then the drift is given by

$$d_{3,3}(x_1, x_2, x_3, x_4) = 2(x_1 + x_2 + x_3 + x_4 - 19.25)(77 - 4x_4) + (77 + 4x_4)$$

for the Lyapunov function

$$g_{3,3}(x) = (x_1 + x_2 + x_3 + x_4 - r_{3,3})^2,$$

where $r_{3,3} = (\lambda_1 + \lambda_2 + \lambda_3)/\mu$ is used to obtain a tighter upper bound. Note that $r_{3,3}$ is the average number of busy servers in the pool. Hence, $(x_1 + x_2 + x_3 + x_4 - r_{3,3})$ is the total number of customers in queues 1, 2, and 3 plus the average number of idle servers in the pool if $x_4 = N$. It is the difference between the number of busy servers and the average number of busy servers in the pool if $x_4 < N$ (i.e., $x_1 = 0$, $x_2 = 0$, $x_3 = 0$). Again we have a Lyapunov function that depends on the real parameters of the model. We obtain the global maximum drift as $c_{3,3} = 152.5$. For $\epsilon = 0.1$, we compute $\gamma_{3,3} = 1, 372.5$, $(Low_{3,3}, High_{3,3}) = (0, 28)$, and $H_{3,3}(0, 28) = 24, 414$.

As for the V-model with 2 types of customers, we let $\lambda_1 = 50$, $\lambda_2 = 47$, $\mu = 4$, and $N = 25$ be the parameters. Then the drift is given by

$$d_{3,2}(x_1, x_2, x_3) = 2(x_1 + x_2 + x_3 - 24.25)(97 - 4x_3) + (97 + 4x_3)$$

for the Lyapunov function

$$g_{3,2}(x) = (x_1 + x_2 + x_3 - r_{3,2})^2,$$

where $r_{3,2} = (\lambda_1 + \lambda_2)/\mu$ is used to obtain a tighter upper bound. We obtain the global maximum drift as $c_{3,2} = 192.5$. For $\epsilon = 0.1$, we compute $\gamma_{3,2} = 1,732.5$, $(Low_{3,2}, High_{3,2}) = (0, 321)$, and $H_{3,2}(0, 321) = 103,709$.

Finally, for the V-model with 4 types of customers, we let $\lambda_1 = 21$, $\lambda_2 = 17$, $\lambda_3 = 14$, $\lambda_4 = 11$, $\mu = 4$, and $N = 25$ be the parameters. Then the drift is given by

$$d_{3,4}(x_1, x_2, x_3, x_4, x_5) = 2(x_1 + x_2 + x_3 + x_4 + x_5 - 15.75)(63 - 4x_5) + (63 + 4x_5)$$

for the Lyapunov function

$$g_{3,4}(x) = (x_1 + x_2 + x_3 + x_4 + x_5 - r_{3,4})^2,$$

where $r_{3,4} = (\lambda_1 + \lambda_2 + \lambda_3 + \lambda_4)/\mu$ is used to obtain a tighter upper bound. We obtain the global maximum drift as $c_{3,4} = 126.5$. For $\epsilon = 0.1$, we compute $\gamma_{3,4} = 1,138.5$, $(Low_{3,4}, High_{3,4}) = (0, 9)$, and $H_{3,4}(0, 9) = 10,025$.

Example 4. (Gene expression (cntd.)) We let $\lambda = 0.2$, $\mu = \delta_2 = 0.05$, and $\delta_1 = 0.015$ be the parameters. Then the drift is given by

$$d_4(x_1, x_2) = -0.03x_1^2 - 0.1x_2^2 + 0.1x_1x_2 + 0.465x_1 + 0.05x_2 + 0.2$$

for the Lyapunov function

$$g_4(x) = x_1^2 + x_2^2.$$

We obtain the global maximum drift as $c_4 = 12.21$. For $\epsilon = 0.1$, we compute $\gamma_4 = 109.89$, $(Low_4, High_4) = (0, 205)$, and $H_4(0, 205) = 42,436$.

Example 5. (Metabolite synthesis with 2 metabolites and 1 enzyme (cntd.)) We let $k_A = k_B = 0.3$, $K_I = 16$, $k_2 = 0.05$, $\mu = 0.1$, $K_R = 8$, and $k_{E_A} = 0.02$ be the parameters. Then the drift is given by

$$\begin{aligned} d_5(x_1, x_2, x_3) = & (9.6x_1x_3 + 4.8x_3)/(x_1 + 16) + (0.32x_3 + 0.16)/(x_1 + 8) - 0.1x_1^2x_2 \\ & - 0.1x_1x_2^2 + 0.1x_1x_2 - 0.2x_1^2 - 0.2x_2^2 - 0.2x_3^2 + 0.1x_1 + 0.7x_2 + 0.1x_3 + 0.3 \end{aligned}$$

for the Lyapunov function

$$g_5(x) = x_1^2 + x_2^2 + x_3^2.$$

The *HOM4PS2-2.0* package requires the equation systems to consist of polynomials. Therefore we put the partial derivatives of x_1 and x_3 over a common denominator. We use the numerator of the derivative as input since the denominator is always positive for the chosen parameters. Then we obtain the global maximum drift as $c_5 = 4.63$. For $\epsilon = 0.1$, we compute $\gamma_5 = 41.67$, $(Low_5, High_5) = (0, 24)$, and $H_5(0, 24) = 15, 625$.

Example 6. (Metabolite synthesis with 2 metabolites and 2 enzymes (cntd.)) We let $k_A = k_B = 0.3$, $K_I = 50$, $k_2 = 0.05$, $\mu = 0.2$, $K_R = 25$, and $k_{E_A} = k_{E_B} = 0.02$ be the parameters. Then the drift is given by

$$\begin{aligned} d_6(x_1, x_2, x_3, x_4) = & \\ & (30x_1x_3 + 15x_3)/(x_1 + 50) + (x_3 + 0.5)/(x_1 + 25) \\ & + (30x_2x_4 + 15x_4)/(x_2 + 50) + (x_4 + 0.5)/(x_2 + 25) \\ & - 0.1x_1^2x_2 - 0.1x_1x_2^2 + 0.1x_1x_2 - 0.4x_1^2 - 0.4x_2^2 - 0.4x_3^2 - 0.4x_4^2 \\ & + 0.2x_1 + 0.2x_2 + 0.2x_3 + 0.2x_4 \end{aligned}$$

for the Lyapunov function

$$g_6(x) = x_1^2 + x_2^2 + x_3^2 + x_4^2.$$

We proceed as in the previous example and compute the global maximum drift as $c_6 = 0.98$. For $\epsilon = 0.1$, we obtain $\gamma_6 = 8.82$, $(Low_6, High_6) = (0, 8)$, and $H_6(0, 8) = 6, 561$.

Example 7. (Repressilator (cntd.)) We let $\lambda_1 = \lambda_2 = \lambda_3 = 1.3$, $\delta_1 = \delta_2 = \delta_3 = 0.6$, $\beta_0 = 1$, and $\beta_1 = 0.5$ be the parameters. Then the drift becomes

$$\begin{aligned} d_7(x_1, x_2, x_3, x_4, x_5, x_6) = & \\ & - 3.2x_1^2 + 2x_1^2x_4 - x_1x_4 - 2.6x_1x_6 + 5.2x_1 - 1.3x_6 + 1.3 \\ & - 3.2x_2^2 + 2x_2^2x_5 - x_2x_5 - 2.6x_2x_4 + 5.2x_2 - 1.3x_4 + 1.3 \\ & - 3.2x_3^2 + 2x_3^2x_6 - x_3x_6 - 2.6x_3x_5 + 5.2x_3 - 1.3x_5 + 1.3 \end{aligned}$$

for the Lyapunov function

$$g_7(x) = x_1^2 + x_2^2 + x_3^2 + x_4^2 + x_5^2 + x_6^2.$$

We obtain the global maximum drift as $c_7 = 9.9$. For $\epsilon = 0.1$, we compute $\gamma_7 = 89.1$, $(Low_7, High_7) = (0, 10)$, and $H_7(0, 10) = 10, 648$.

Observe that *Low* turns out to be 0 in all models for the chosen parameters. If this were not the case, it would still be possible to work with $R_{High} = 0$ as shown in [17].

4.2. Reporting memory usage

We consider the solution of the linear system of equations

$$R_l A_l = B_l \quad \text{starting from } l = High - 1 \text{ down to } 0$$

for the rectangular matrix R_l of unknowns, where

$$A_l = Q_{l+1,l+1} + R_{l+1} Q_{l+2,l+1}$$

is the square coefficient matrix and

$$B_l = -Q_{l,l+1}$$

is the rectangular matrix of multiple right-hand sides such that $R_l \in \mathbb{R}_{\geq 0}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l+1)}|}$, $A_l \in \mathbb{R}^{|\mathcal{S}^{(l+1)}| \times |\mathcal{S}^{(l+1)}|}$, and $B_l \in \mathbb{R}^{|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l+1)}|}$. Clearly, R_{l+1} must be readily available at step l for this to be possible.

Having observed in our previous Matlab implementation [17] that the R_l matrices are not necessarily very sparse (see Figure 4), we considered their full and sparse storages. We remark that models of Examples 4, 5, and 6 have only one state at level 0. Hence, R_0 is (1×1) and positive, which directly implies a nonzero density of 100% for $l = 0$ in these examples (see Figures 4 (f), (g), and (h)). If we exclude the change in the value of the nonzero density at the boundary level when going from 1 to 0 and observe its value for $l \leq High - 1$, we see that it is at least 45% and attained by the V-model with 4 type of customers (see Figure 4 (e)).

In order to compute R_l , we need to obtain the nonzero blocks $Q_{l+1,l+1}$ and $Q_{l+2,l+1}$ of Q , form A_l by multiplying R_{l+1} with $Q_{l+2,l+1}$, and then add $Q_{l+1,l+1}$ to the product. At the end, A_l should be LU factorized and the linear system solved for each right-hand side vector in B_l . The matrix-matrix multiplication $R_{l+1} Q_{l+2,l+1}$ can proceed in two different ways. First, $Q_{l+2,l+1}$ may be generated from the Kronecker representation as a sparse matrix and the pre-multiplication with R_{l+1} performed. Second, the efficient vector-Kronecker product algorithm [4, 28] can be used to multiply rows of R_{l+1} with $Q_{l+2,l+1}$ while the latter operand is being held in Kronecker form.

When the R_l matrices are chosen to be stored as full matrices, a temporary matrix in full storage needs to be kept to form A_l and then compute its LU factorization in place. Since $R_{High} = 0$, the sparsity pattern of A_{High-1} is equal to that of $Q_{High,High}$. Therefore, it makes sense to obtain R_{High-1} using sparse LU factorization even though it will be stored as a full matrix. Now,

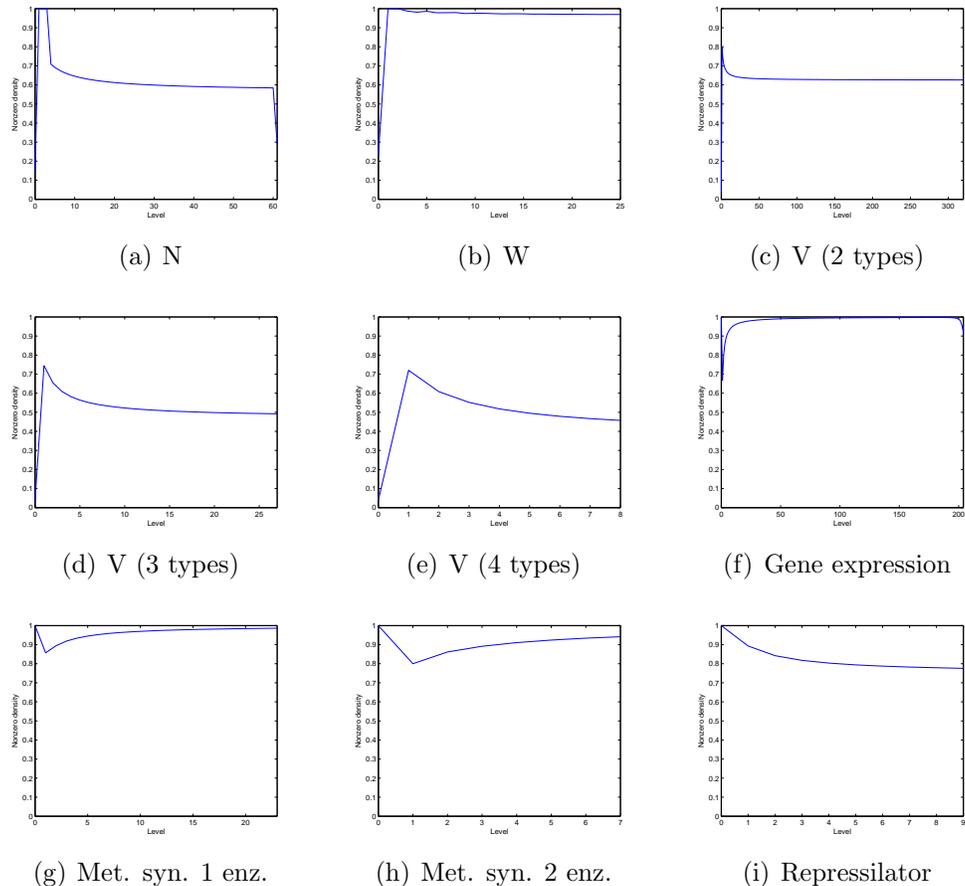


Figure 4: Nonzero densities of R_l matrices at levels $l = 0 \dots, High - 1$ for the models

although all the R_l matrices should be kept until the end of the computation to obtain the steady-state solution and the sizes of the matrices are known at the outset (i.e., R_l is $(|\mathcal{S}^{(l)}| \times |\mathcal{S}^{(l+1)}|)$ and A_l is $(|\mathcal{S}^{(l+1)}| \times |\mathcal{S}^{(l+1)}|)$), it is still possible to use two different memory allocation-deallocation schemes for the R_l matrices and the temporary matrix. First, memory to store all R_l matrices from $l = High - 1$ down to 0 and the largest temporary matrix, A_{High-1} , can be allocated at the outset and deallocated at the end of the computation. In this scheme, successive A_l matrices will overwrite the same temporary matrix. Second, it is possible to deallocate the memory of A_l at the end of step l and allocate the memory for R_{l-1} and A_{l-1} at the beginning of step $(l - 1)$. When the temporary matrix is allocated once at the beginning of the

program, peak total memory usage is higher especially when n_I is larger. See Table 8 in which peak total memory usage values are computed analytically in Megabytes (MB) using the sizes of the matrices across all models for the full storage of R_l matrices, R_l matrices plus temporary matrix A_{High-1} at the outset, and R_l matrices plus A_l at each level. In the next section, these analytically obtained values will be used to verify the memory usage measurements in the numerical experiments. On the other hand, when the R_l matrices are chosen to be stored as sparse matrices, the temporary matrix to form A_l is also stored as a sparse matrix and memory is allocated at each level. This implies that extra memory needs to be allocated for the sparse LU factorization of A_l since there is expected to be fill-in.

Table 8: Peak total memory usage of full storage R_l matrices, R_l matrices plus A_{High-1} at outset, and R_l matrices plus A_l matrices at each level for the models

Model	<i>High</i>	<i>Peak</i>	R_l (MB)	R_l, A_{High-1} at outset (MB)	R_l, A_l at each level (MB)
N	62	0	412	431	412
W	26	5	192	228	192
V (2 types)	321	0	354	358	354
V (3 types)	28	6	270	318	270
V (4 types)	9	7	125	219	150
Gene expression	205	2	93	94	93
Met. syn. 1 enz.	24	6	127	153	127
Met. syn. 2 enz.	8	6	57	106	71
Repressilator	10	6	116	172	120

We monitor the memory allocation of the LDQBD solver with the `pidstat` command of the `sysstat` package under Linux. This command returns the memory allocated by the program at run time in one second intervals. When the R_l matrices and the temporary matrix are allocated at each level, the peak total memory usage is attained at a particular level, say *Peak*, between 0 and *High* - 1 (see Table 8). If allocated memory is monitored at *Peak* (meaning granularity of the monitoring period is small enough), peak total memory usage is obtained correctly. When *Peak* is close to 0 and the R_l matrices around level 0 are computed relatively fast, peak total memory usage may not be reported correctly. In order to circumvent this measurement

problem, we repeated the numerical experiments three times for each model, reported the maximum of the peak total memory usages, and indicated the level at which the maximum is attained as *Peak*.

In the proposed Kronecker representation of Definition 6, nonzero entries of transition matrices of variables should be available during computation when required. In many cases, transition matrices have specific nonzero structures such as being subdiagonal, diagonal, or superdiagonal. If two transition matrices belonging to the same transition class have the same nonzero structure, then it is possible for the two matrices to share the storage space of one vector. The vector will be allocated as long as the larger state space size of two variables in this case. Besides, when $I_h^{(0,1)} = 1$ and $I_h^{(l,u)} = 1$ for $h = 1, \dots, n$, $u = 1, \dots, n_I$, and $l > 0$, memory required to store the nonzero entries of submatrices of transition matrices at a given level is smaller than that of a higher level. In this case, it is feasible to allocate memory to store submatrices once at the highest level and keep reusing it when moving from level *High* down to 0. Otherwise, memory necessary to store nonzero entries may be allocated and deallocated on the fly. Furthermore, vector–Kronecker product multiplication requires an additional vector over vector–matrix multiplication. When R_l and A_l are stored as sparse matrices, an additional temporary vector is used to compute, compact, and store the rows of A_l . Besides, adding a row of a matrix in Kronecker form to a vector requires two additional vectors. We also store the values of the transition rate functions for states in levels $l-1, l, l+1$ when processing level l in order not to evaluate the functions more than once. We allocate all the additional vectors at the beginning of the program and deallocate them at the end. Amount of memory allocated for all these vectors is negligible compared to the total amount of memory allocated for the R_l matrices. Hence, we do not report them separately.

The more recent approach in [31] that reduces memory requirements by not having to store all R_l matrices for $l = High - 1$ down to 0 simultaneously is also implemented. The approach is based on a Horner-like computational scheme. In order to evaluate K different functions of the steady-state distribution, $(K + 1)$ temporary vectors as long as the number of states within levels 0 through *High* must be used. For instance, if the mean is to be computed for $K = n_I$ countably infinite variables, $(n_I + 1)$ temporary vectors of length $H(0, High)$ must be allocated. The additional vector is employed for normalization purposes. At step l , R_l is computed as usual and stored. This implies that R_{l+1} from the previous step need not be in memory any

longer, and hence, R_l is the only conditional expected sojourn time matrix in memory at step l in this approach. Then R_l is multiplied with the subvectors corresponding to level $(l + 1)$ of the $(K + 1)$ temporary vectors. The product is added to the running sum of subvectors corresponding to level l of the $(K + 1)$ temporary vectors in order to keep on accumulating steady-state expectations. This alternative approach is not able to compute the steady-state distribution and does not introduce any time savings, but yields significant memory savings at the expense of loss of the accuracy measure as we shall see in the next section.

5. Numerical results

We performed experiments on a PC with an Intel Core2 Duo 1.83GHz processor and 4 Gigabytes (GB) of main memory. The R_l and A_l matrices are allocated at each level having observed that it is the more memory efficient implementation in Table 8. We considered the eight LDQBD solvers listed in Table 9, where π indicates that the solver computes the steady-state distribution and E_π indicates that the solver uses the alternative memory efficient approach [31], thus computing steady-state expectations but not the distribution. Timing results are provided in seconds (s) of CPU time.

Table 9: LDQBD solvers used

Solver	Type	R_l	$Q_{l+1,l}$
1	π	Full	Kronecker
2			Sparse
3		Sparse	Kronecker
4			Sparse
5	E_π	Full	Kronecker
6			Sparse
7		Sparse	Kronecker
8			Sparse

In the first set of results in Table 10 we present, solver E_π emerges as the better one in terms of memory usage. This is in line with our expectations. Memory savings can be substantial as in the N-model, V-model with 2 types of customers, and the gene expression model. In between full and

sparse storages of R_l matrices, full storage is better in all models of systems of stochastic chemical kinetics and the W-model. These are models having very high nonzero densities in the R_l matrices for $l = 0, \dots, High - 1$ (see Figure 4). In the call center models except the W-model, sparse storage yields better results than full storage in terms of memory usage. When there are memory savings with sparse storage of R_l matrices, the respective time savings are even more substantial. In this case, the LU factorization of A_l seems to be benefiting considerably from sparsity. On the other hand, there is no significant difference between using sparse versus Kronecker representations of the $Q_{l+1,l}$ matrices. We believe this to be the case because each subdiagonal nonzero block is used once and the sparse generation procedure associated with it and the premultiplication with R_{l+1} amount to performing the same number of floating-point operations as would be done by the vector-Kronecker product multiplication algorithm between the rows of R_{l+1} and the subdiagonal nonzero block when the latter is kept in Kronecker form.

Tables 11 and 12 indicate that solver E_π is able to compute mean values of variables stably as solver π . The reported relative errors of the mean values obtained with solver E_π with respect to those obtained with solver π are close to machine precision in all cases.

In Figures 5 and 6, we investigate the scalability of the eight LDQBD solvers for increasing values of $High$. Note that we have three models with $n_I = 2$ (N-model, V-model with 2 types of customers, and gene expression model), four models with $n_I = 3$ (W-model, V-model with 3 types of customers, molecule synthesis model with 1 enzyme, and repressilator model), and two models with $n_I = 4$ (V-model with 4 types of customers and molecule synthesis model with 2 enzymes). Since time complexity of A_l 's LU factorization at level l is cubic in the order of $|\mathcal{S}^{(l)}|$ for dense R_l matrices and $|\mathcal{S}^{(l)}|$ is a polynomial with degree $(l - 1)$, time requirements become more pronounced for models with higher n_I values. The situation regarding memory is better since the requirements at level l is quadratic in $|\mathcal{S}^{(l)}|$ for dense R_l matrices. Clearly, the time and memory requirements are much better when the R_l matrices are sparser.

In Table 13, we provide the residual norms obtained with solver π for the steady-state solutions $\tilde{\pi}$ of models with six different increasing values of $High$. The results confirm our recent findings in [17] that it is possible to improve the accuracy of the solution in the residual norm (toward machine precision) by considering larger values of $High$ in each model.

Table 10: Time in s (T_i) and memory requirements in MB (M_i) for LDQBD solver i , $i = 1, \dots, 8$, in the models

Model	<i>High</i>	T_1	T_2	T_3	T_4	T_5	T_6	T_7	T_8
		M_1	M_2	M_3	M_4	M_5	M_6	M_7	M_8
N	62	149	146	51	48	150	146	51	47
		417	416	363	364	43	43	28	28
W	26	79	78	106	105	79	78	106	105
		196	194	284	284	71	71	93	93
V (2 types)	321	44	43	16	15	44	42	15	15
		358	359	341	340	11	10	9	7
V (3 types)	28	127	126	21	20	127	127	21	20
		273	273	205	202	93	93	44	44
V (4 types)	9	46	46	8	8	45	46	8	8
		154	154	88	89	148	148	57	57
Gene expression	205	10	10	14	14	10	10	14	14
		97	96	143	142	6	6	8	7
Met. syn. 1 enz.	24	42	43	67	67	43	42	68	67
		128	130	189	190	52	51	72	72
Met. syn. 2 enz.	8	18	18	25	25	18	18	25	25
		75	75	106	106	75	75	85	85
Repressilator	10	45	45	61	60	45	45	61	61
		124	124	148	148	98	98	108	108

6. Conclusion

We have considered the Kronecker representation of nonzero blocks of transition matrices underlying level-dependent QBD processes. A representation proposed recently for models from systems of stochastic chemical kinetics has been extended so that queueing network models of call centers can also be analyzed for their steady-state. The improved representation requires the partitions of state spaces of countably infinite state variables obtained recently and the state spaces of the finite state variables to be partitioned to eliminate unreachable states from the product state space of the model.

An analysis regarding peak memory usage has suggested that it is better to allocate memory for the matrix of conditional expected sojourn times and the coefficient matrix of the linear system to be solved at each level before

the computation at that level commences rather than at the outset. Having decided on when to allocate memory for the matrices used in the matrix analytic solution, an extensive numerical study is undertaken in which full versus sparse storages of the matrices of conditional expected sojourn times and sparse versus Kronecker representations of the subdiagonal nonzero blocks are considered for implementation. Results indicate that it is better to opt for full storage of the matrices of conditional expected sojourn times when they are relatively dense, whereas either of sparse and Kronecker representations of the subdiagonal nonzero blocks can be used. Besides, a more recent approach that enables the computation of steady-state expectations without computing the steady-state distribution has been shown to perform stably and can be utilized to improve memory usage at the expense of losing the accuracy measure associated with the solution. Ongoing work is concerned with obtaining accuracy measures for this approach as well, but they are not yet available. Both the more recent approach and the original matrix analytic solution have room for improvement regarding their scalability for models with a large number of countably infinite state variables.

Acknowledgement

The work of M. C. Orhan is supported by The Scientific and Technological Research Council of Turkey.

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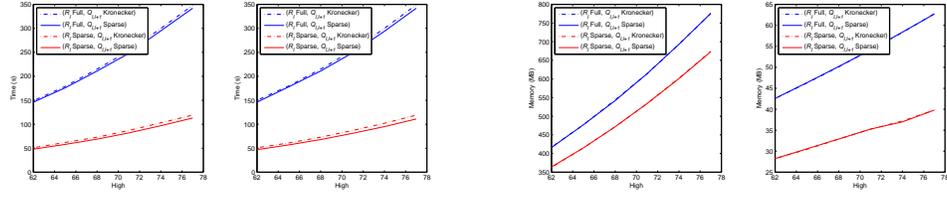
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Table 11: Mean values of variables, their errors and relative errors for solver E_π with respect to the mean values obtained with solver π in call center models

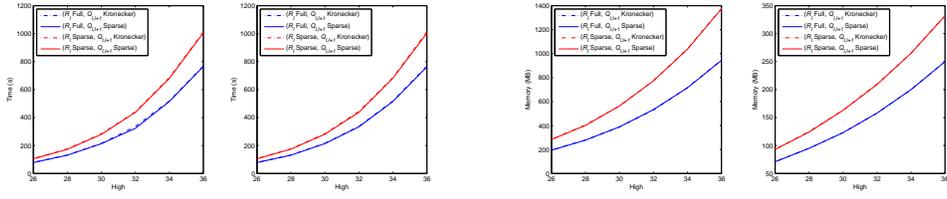
Model	<i>High</i>	Variable	Mean	Error	Rel. Err
N	62	X_1	0.03944	$2e - 15$	$5e - 14$
		X_2	0.03051	$1e - 15$	$3e - 14$
		X_3	3.15592	$1e - 13$	$4e - 14$
		X_4	2.23857	$2e - 13$	$7e - 14$
		X_5	3.55556	$1e - 13$	$3e - 14$
W	26	X_1	0.00831	$2e - 16$	$3e - 14$
		X_2	0.00351	$1e - 16$	$3e - 14$
		X_3	0.06069	$2e - 15$	$3e - 14$
		X_4	3.74418	$9e - 14$	$3e - 14$
		X_5	3.61130	$1e - 13$	$3e - 14$
V (2 types)	321	X_1	0.83072	$2e - 14$	$3e - 14$
		X_2	25.96154	$5e - 13$	$2e - 14$
		X_3	26.54969	$4e - 13$	$2e - 14$
V (3 types)	28	X_1	0.07139	$3e - 15$	$4e - 14$
		X_2	0.12167	$3e - 15$	$2e - 14$
		X_3	0.31274	$1e - 14$	$4e - 14$
		X_4	19.24928	$8e - 13$	$4e - 14$
V (4 types)	9	X_1	0.00570	$3e - 17$	$5e - 15$
		X_2	0.00743	$2e - 17$	$3e - 15$
		X_3	0.01001	$5e - 17$	$5e - 15$
		X_4	0.01299	$4e - 17$	$3e - 15$
		X_5	15.74957	$8e - 14$	$5e - 15$

Table 12: Mean values of variables, their errors and relative errors for solver E_π with respect to the mean values obtained with solver π in models of systems of stochastic chemical kinetics

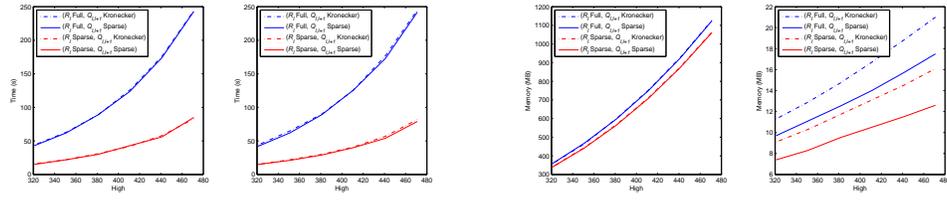
Model	<i>High</i>	Variable	Mean	Error	Rel. Err
Gene expression	205	X_1	13.33333	$4e - 14$	$3e - 15$
		X_2	13.33333	$9e - 14$	$7e - 15$
Met. syn. 1 enz.	24	X_1	0.28097	$4e - 15$	$1e - 14$
		X_2	2.73546	$2e - 14$	$9e - 15$
Met. Syn. 2 enz.	8	X_3	0.19442	$2e - 15$	$8e - 15$
		X_1	0.14287	$2e - 15$	$1e - 14$
		X_2	0.14287	$2e - 15$	$1e - 14$
		X_3	0.09945	$1e - 15$	$1e - 14$
Repressilator	10	X_4	0.09945	$1e - 15$	$1e - 14$
		X_1	0.92229	$2e - 16$	$2e - 16$
		X_2	0.92229	$1e - 15$	$1e - 15$
		X_3	0.92229	$4e - 16$	$5e - 16$
		X_4	0.57422	$4e - 15$	$7e - 15$
		X_5	0.57422	$4e - 15$	$7e - 15$
		X_6	0.57422	$4e - 15$	$7e - 15$



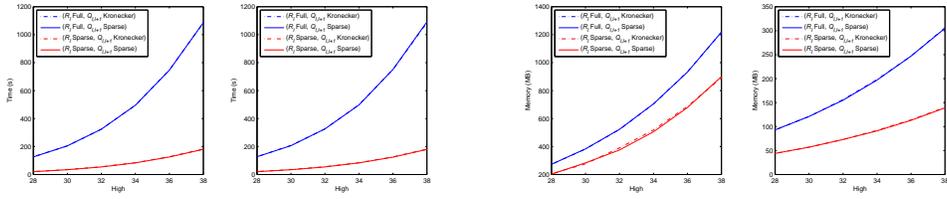
(a) N



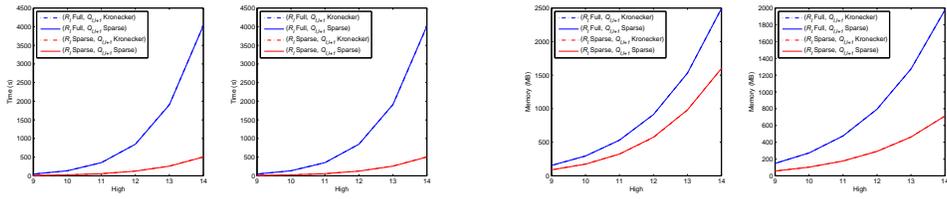
(b) W



(c) V (2 types)

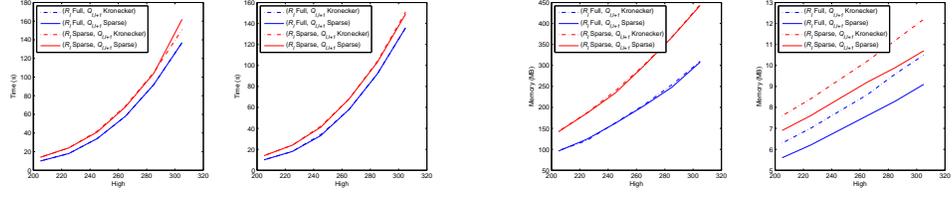


(d) V (3 types)

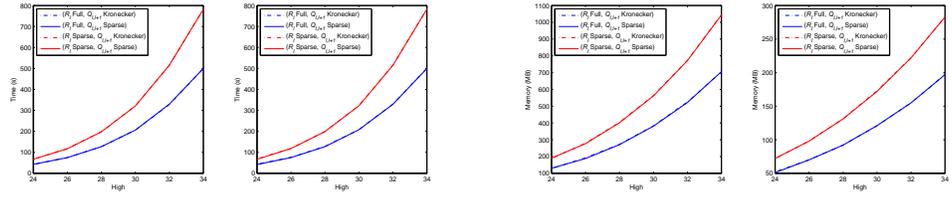


(e) V (4 types)

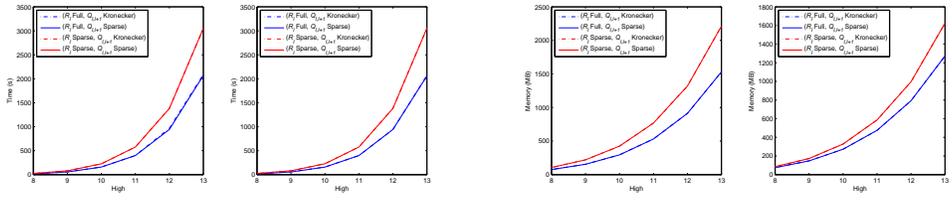
Figure 5: Time and memory requirements of LDQBD solvers for increasing *High* values of the call center models



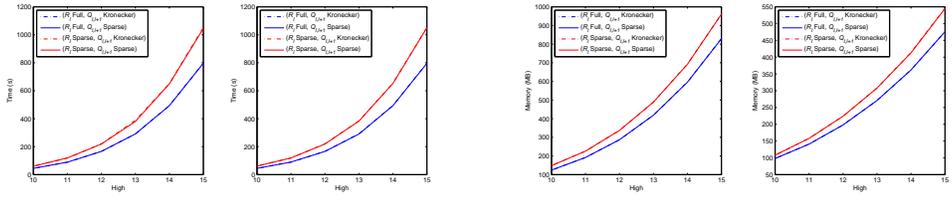
(a) Gene expression



(b) Met. syn. 1 enz.



(c) Met. syn. 2 enz.



(d) Repressilator

Figure 6: Time and memory requirements of LDQBD solvers for increasing *High* values of the models for systems of stochastic chemical kinetics

Table 13: Six different $(High, \|\tilde{\pi}Q\|_\infty)$ pairs obtained with solver π for models with increasing values of $High$

Model	Six $(High, \ \tilde{\pi}Q\ _\infty)$ pairs		
N	(62,2e-15)	(65,2e-15)	(68,2e-15)
	(71,2e-15)	(74,2e-15)	(77,2e-15)
W	(26,2e-14)	(28,3e-15)	(30,2e-15)
	(32,2e-15)	(34,2e-15)	(36,2e-15)
V (2 types)	(321,4e-6)	(351,1e-6)	(381,6e-7)
	(411,2e-7)	(441,1e-7)	(471,4e-8)
V (3 types)	(28,8e-5)	(30,5e-5)	(32,3e-5)
	(34,2e-5)	(36,1e-5)	(38,6e-6)
V (4 types)	(9,1e-4)	(10,6e-5)	(11,3e-5)
	(12,2e-5)	(13,9e-6)	(14,5e-6)
Gene expression	(205,2e-17)	(225,2e-17)	(245,2e-17)
	(265,2e-17)	(285,2e-17)	(305,2e-17)
Met. syn. 1 enz.	(24,4e-15)	(26,5e-16)	(28,4e-17)
	(30,5e-17)	(32,5e-17)	(34,5e-17)
Met. syn. 2 enz.	(8,3e-6)	(9,8e-7)	(10,2e-7)
	(11,4e-8)	(12,8e-9)	(13,2e-9)
Repressilator	(10,9e-6)	(11,2e-6)	(12,3e-7)
	(13,4e-8)	(14,8e-9)	(15,1e-9)