

Matrix Analytic Methods For Evaluating Loss Performance In An ATM Networks

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ABSTRACT

This paper will describe an analytical approach to the solutions of queueing models with finites capacity. The methods is chosen because its ability to model exactly complex non-Markovian model which have correlated, non-renewal input process which is nearly impossible to get exact expressions by using classical methods of generating functions. We applied this methodology to compute the loss performance a of a queueing system specifically in the scenario of Asynchronous Transfer Mode (ATM) networks.

INTRODUCTION

In many stochastic models, tractable analytic or numerical result are usually if certain random variables are assumed to have a negative exponential distribution. This accounts for the wide use of the Poission process as an arrival process in the analysis of quenus, the birth-and-death assumptions underlying models, and the negative exponential durations applied to service times. The classical memory-less property is the underlying source of all simplification that we owe to the negative exponential distribution.

When assessing the performed of computer and communication system, one often encounters very complication input processes. A typical example is an ATM multiplexer, whose input is a superposition of packetized voice, data and video sources. The number of cell arrivals in adjacent time intervals can be higly correlated, which turns the arrival process into complex non-renewal process. Under such situations, the only alternative to simulations is replacing the input process by an analytically tractable model, which accurately approximates the input process.

Neuts [Neuts 1976, Neuts 1979] introduced a versatile Markovian point process, also called the N-process [Neuts 1976, Neuts 1979], which is also analytically simple and prossess propertise that makes it suitable for the approximation of complicated non-renewal processess. Systematic and details studies on matrix-analytic methods and its related references can be found in [Neuts 81].

This paper will describe an analytical approach to the solutions of queueing models with finites system capacity. The methods is chosen because its ability to model exactly complex non-Markovian model which have correlated, non-renewal input process which is nearly impossible to get exact by using classical methods of generating function [Niu 1992]. Several researchers [Machihara 88a, Zukerman 89, Brochin 1990, Baiocchi 1991, Baiocchi 1991a, Takagi 1991, Yamada 1991, Yamada 1992] have effectivly used the matrix-analytic approach to slove queueing problems. Although, no doubt this matrix manipulations require high-performance computer with big memory, there are also several articles published [Yamada 1992, Niu 1992] on how to compute the matrices more effectively and thus reduces the amount of memory and disk space required. However, in this paper we do not have the chance to use the technique of reducing the complexity of matrix manipulations because of time constraint and time-consuming programming.

Section 2 present the matrix algebra notations used in this paper. Section 3 and 4 review the phase-type and phase-Markov renewal process distributions. Matrix analytic approach is described in Section 5. Section 6 provides a commonly used first-in-first-out queueing discipline as an example with different arrival assumptions. The numerical results are given in Section 7. Finally, Section 8 present the conclusions.

NOTATIONS FOR MATRIX ALGEBRA

Generally, we will avoid declaring dimension of matrices and by adopting the convention. Notably, we

write $Y \times Z$ only if it is defined, that is, the number of columns of Y is equal to the number of rows of Z . Likewise, $Y + Z$ is defined only if Y and Z are of the same dimensions. The column or row vector whose entry is one is denoted by e , whose dimension will vary in the paper but usually self-evident from the context, and hence suppresses the notation unless specifically mentioned. Both row and column vectors are denoted by italic and bold face lower case letters. The identity matrix of order k is always denoted by I_k , is a diagonal matrix all the diagonal entries equal to one. The symbol "0" may be a scalar or a matrix according to the context.

PHASE-TYPE (PH) DISTRIBUTIONS

In this section, we first give a brief introduction to phase (PH) distributions, which have been discussed in details by Neuts [Neuts 1981]. (Note: The readers are suggested to refer [Neuts 1981] for further theorems and proofs). Let $X(t)$ be a continuous-time Markov process with state space $\{1, \dots, m, m+1\}$ for which the states $\{1, \dots, m\}$ are transient and the state $\{m+1\}$ is absorbing. The infinitesimal generator of this Markov chain is given by

$$Q = \begin{bmatrix} T & T^0 \\ 0 & 0 \end{bmatrix} \quad (1)$$

where $Te + T^0 = 0$, T^0 is a non-negative vector, and the matrix T is nonsingular with $T_{ii} < 0$, for $1 \leq i \leq m$, and $T_{ij} \geq 0$, for $i \neq j$. The initial probability vector of $X(t)$ is given by (α, α_{m+1}) , with $\alpha e + \alpha_{m+1} = 1$.

The Markov process with the infinitesimal generator generation $Q^* = T + T^0 A^0$ with $A^0 = \text{dig}(\alpha_1, \dots, \alpha_m)$ is now of considerable importance. We may always assume Q^* is irreducible, if necessary after deletion of superfluous states from the chain Q . The matrix Q^* describes the Markov chain instantaneously using the same initial probabilities, whenever an absorption into the state $\{m+1\}$ occurs.

The stationary probability vector π of Q^* is obtained by solving the equations $\pi Q^* = 0$, $\pi e = 1$. The times of absorption (and resetting) are readily seen to form a renewal process with the underlying probability distribution $F(\bullet)$. A renewal process in which the inter-renewal times have a PH-distribution is called a PH-renewal process (PH-RP). The pair (α, T) is called a representation of $F(\bullet)$.

We may assume without loss of generality that $\alpha_{m+1} = 0$, so that $F(\bullet)$ does not have a jump at 0. If we model the arrival process as PH-renewal process (also can be modeled as departure process of phase-types), the interarrival time probability distribution function is of the form

$$F(x) = 1 - \alpha \exp(Tx)e \quad \text{for } x \geq 0, \quad (2)$$

with Laplace Stieltjes transform (LST)

$$F^*(s) = \alpha(sI - T)^{-1}T^0 \quad (3)$$

The PH-distribution are considered versatile probability distribution, which a number of well-known probability distributions can be included as special cases such as:

- (i) For the exponential distribution with parameter α , the infinitesimal generation is given by $\begin{bmatrix} -\lambda & \lambda \\ 0 & 0 \end{bmatrix}$ and $\alpha_1 = 1$, $\alpha_2 = 0$ so that $F(\bullet)$ then has the simple representation $(1, -\lambda)$.
- (ii) The generalized Erlang distribution obtained by the convolution of k exponential distributions with parameters $\lambda_1, \dots, \lambda_k$ has as one of its representations the pair (α, T) given by

$$\alpha = [1 \ 0 \ \dots \ 0], \quad T = \begin{bmatrix} -\lambda_1 & \lambda_2 & \dots & \dots & 0 \\ 0 & -\lambda_1 & \lambda_2 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & -\lambda_{k-1} & \lambda_{k-1} \\ 0 & \dots & \dots & 0 & -\lambda_k \end{bmatrix} \quad \text{with } T^0 = (0, \dots, 0, \lambda_k)^t$$

(iii) The hyper-exponential distribution

$$F(x) = \sum_{k=1}^i \alpha_i (1 - e^{-\lambda_i x}), \quad x \geq 0$$

may be represented by

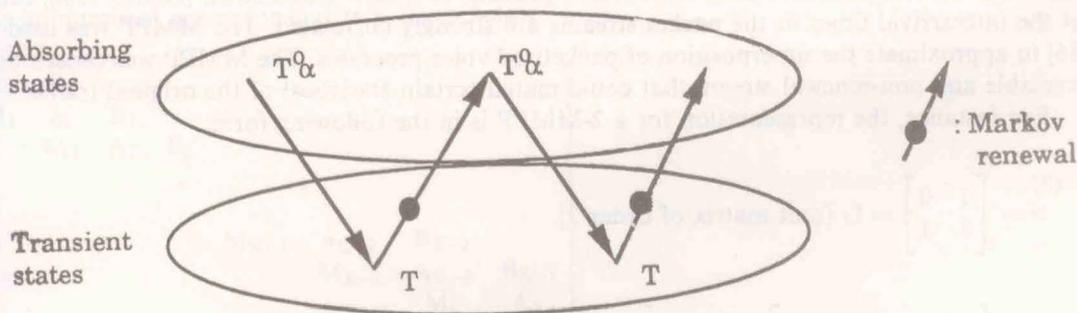
$$\alpha = (\alpha_1, \dots, \alpha_k) \text{ and } T = \begin{bmatrix} -\lambda_1 & 0 & \dots & \dots & 0 \\ 0 & -\lambda_2 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & -\lambda_{k-1} & 0 \\ 0 & \dots & \dots & 0 & -\lambda_k \end{bmatrix}, \quad T^0 = (\lambda_1, \dots, \lambda_k)^t$$

PHASE-MARKOV RENEWAL PROCESS (PH-MRP) DISTRIBUTIONS

The phase Markov renewal process (PH-MRP) is a direct extension Machihara 1988b, Niu 1992] of the phase type renewal process introduced by Neuts [Neuts 1979] that is also similar to general Markov arrival process (also known as MAP). In conjunction with the results reported in [Lucantoni 1990, Lucantoni 1991], Lucantoni suggested a notation better suited for general treatment than that used (Neuts 1979). However, the notations used in this paper to analyze the PH-MRP (instead of referring it as MAP) is based on [Niu 1992].

Since plural absorbing states are assumed in the PH-MRP, it can represent non-renewal process such as the MMPP, whereas the PH-RP can only represent renewal process due to the assumption of only one absorbing state. Consider a continuous Markov process with state space $\{1, \dots, m, m+1, \dots, m+n\}$ for which the states $\{1, \dots, m\}$ are transient and the states $\{m+1, \dots, m+n\}$ are absorbing. We assume that starting at any transient state, absorption into a state in $\{m+1, \dots, m+n\}$ is almost certain. Then the infinitesimal generator of such a Markov process has the form $\begin{bmatrix} T & T^0 \\ 0 & 0 \end{bmatrix}$, where T is an $m \times m$ matrix with $T_{ij} < 0$ and $T_{ij} \geq 0$ for $i \neq j$, such that T^{-1} exists. T^0 is a nonnegative $m \times n$ matrix and satisfies $Te + T^0 e_0 = 0$, where e (or e_0) is an $m \times 1$ (or $n \times 1$) column vector with all elements equal to 1.

We will consider the Markov renewal process, which is obtained by instantaneously restarting the Markov process after each absorption. The state transition probability matrix between an epoch visiting the absorbing state and the epoch instantaneously restarted after this epoch is defined as α . (See Figure 1). From this definition, it shows that α is an $n \times m$ rectangular matrix.



α : The state transition probability matrix between a visiting states and instantaneously restarted after the epoch.

Figure 1: Markov renewal process [YAMA 91]

MATRIX ANALYTIC APPROACH

A quasi-birth-and-death (QBD) process is a Markov process on the state space $\Omega = \{(i,j): i \geq 0, 1 \leq j \leq m\}$, with infinitesimal generator Q , given by a tridiagonal matrix, in which all the blocks may also be in matrix form, i.e.

$$Q = \begin{bmatrix} A_0 & B_0 & & & & \\ M_1 & A_1 & B_1 & & & \\ & M_2 & A_2 & B_2 & & \\ & & & & \ddots & \\ & & & & & M_{i-1} & A_{i-1} & B_{i-1} \\ & & & & & & M_i & A_i & B_i \\ & & & & & & & & \ddots \end{bmatrix} \quad (4)$$

where the matrices M_i , A_i and B_i denote the transition rates from level i to level $i-1$, i and $i+1$ respectively. The performance measure of a queueing model can be obtained by solving the system of equations $pQ = 0$ and the normalizing condition $pe = 1$, where the vector p denotes the stationary probabilities of the underlying system. Therefore, as in the above case, $A_0e + B_0e = M_1e + A_1e + B_1e = (M_2 + A_2 + B_2)e = 0$.

This paper evaluates the performance of a statistical multiplexer in fast packet networks in ATM networks. Since the cell is length of every kind of cell fixed in an ATM network system, the service time of a statistical multiplexer is a unit distribution. In all our analytical model throughout the whole paper, it is necessary that the service time distribution has the phase-type structure. We approximate the unit distribution by the Erlang distribution (β, S, S^0) , defined by

$$\beta = [1 \ 0 \ \dots \ 0], S = \begin{bmatrix} -\mu & \mu & \dots & \dots & 0 \\ 0 & -\mu & \mu & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & -\mu & \mu \\ 0 & \dots & \dots & 0 & -\mu \end{bmatrix}$$

with $S^0 = (0, \dots, 0, \mu)^t$ (5)

If the Erlang distribution has an appropriate number of phases, k , the Erlang distribution is a good approximation to a unit distribution.

More recently, modeling of packetized voice and data traffic has required consideration of more complicated arrival processes than the Poisson process. It is now well known [Heffes 1986, Sriram 1986] that the interarrival times in the packet streams are strongly correlated. The MMPP was used in [Heffes 1986] to approximate the superposition of packetized voice processes. The MMPP was chosen because it is a tractable and non-renewal stream that could match certain statistical of the original traffic.

For instance, the representation for a 2-MMPP is in the following form:

$$\alpha = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2 \text{ (unit matrix of order 2).}$$

$$T = \begin{bmatrix} -\lambda_{1-q1} & q_1 \\ q_2 & -\lambda_{2-q2} \end{bmatrix}, \quad T^0 = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \quad (6)$$

The superposition of several PH-MRPs constructs a new PH-MRP. For example, if we consider superposed voice (denoted by (α_v, T_v, T_v^0)) and data (denoted by (α_d, T_d, T_d^0)) ad two 2-phase MMPPs whose

In order for the process to have no transition from level i , neither cell arrival from Class-1 and Class-2 cells nor departure from the queue is allowed. In other words, the only possible transitions are the changes of the phases during the level i . This can be represented by the matrix A_i which satisfies

$$\begin{aligned} A_0 e + B_0 e &= 0 \\ M_i e + A_i e + B_i e &= 0, \quad (1 \leq i \leq K-1) \\ M_K e + A_K e &= 0 \end{aligned} \quad (9)$$

Queueing Model-I: $M_1 + M_2/PH/1/K$ (FIFO)

Define i as the number of cells (both-1 and Class-2) in the queueing system and h the phase of PH service time at an arbitrary time. Then, (i, h) constructs a continuous-time Markov chain (CTMC) on the state space

$$\Omega = \{(0) \cup (i, h) : 1 \leq i \leq K, 1 \leq h \leq k\} \quad (10)$$

Then by partitioning the state space into following set of levels:

$$\begin{aligned} \text{level } 0 &= \{(0)\}, \\ \text{Level } i &= \{(i, 1), \dots, (i, k)\}, \quad (1 \leq i \leq K) \end{aligned} \quad (11)$$

we can characterize the underlying queueing models as a modified QBD process whose infinitesimal generator is given above.

For the case of Model-I, we could define the matrices M_i , a_i and B_i as follows. $\lambda^{(1)}$, $\lambda^{(2)}$ and λ_s are the Poisson rates of Class-1, Class-2 and the superposition of Class-1 and Class-2 cells respectively.

$$\begin{aligned} A_0 &= -\lambda_s \\ A_i &= -\lambda_s I_k + S, \quad (1 \leq i \leq K-1) \\ A_K &= S \\ B_0 &= \lambda_s \beta \\ B_i &= \lambda_s I_s, \quad (1 \leq i \leq K) \\ \Lambda_0^{(1)} &= \lambda^{(1)} \beta \\ \Lambda_i^{(1)} &= \lambda^{(1)} I_k, \quad (1 \leq i \leq K) \\ \Lambda_0^{(2)} &= \lambda^{(2)} \beta \\ \Lambda_i^{(2)} &= \lambda^{(2)} I_k, \quad (1 \leq i \leq K) \\ M_1 &= S^0 \\ M_i S^0 \beta &= \quad (1 \leq i \leq K) \end{aligned} \quad (12)$$

We could then partition the stationary probability vector p according to the levels into

$$p = (p_0, p_1, \dots, p_{K-1}, p_K) \quad (13)$$

p_0 is a scalar but p_i is a vector given by

$$p_i = (p_i(1), p_i(2), \dots, p_i(k)), \quad (1 \leq i \leq K) \quad (14)$$

where $p_i(h)$ denotes the stationary probability that there are i cells in the system and in service phase h at an arbitrary time

Queueing Model-II: PH - MRP₁ + M₂/PH/1/K (FIFO)

In the case of Model-II, we denote i as the number of cells (both Class-1 and Class-2) in the queueing system, j_1 the phase of PH-MRP₁ represented by (α_1, T_1, T_1^0) and by h the phase of PH service time at an arbitrary time. The state space of this CTMC can be define as

$$\Omega = \{(0, j_1) \cup (i, j_1, h); 1 \leq i \leq K, 1 \leq j_1 \leq r_1, 1 \leq h \leq k\} \quad (15)$$

We could then partition the state space into the following levels:

$$\text{level } 0 = \{(0, 1), \dots, (0, r_1)\}.$$

$$\text{level } i = \{(i, 1, 1), \dots, (i, 1, k), \dots, (i, r_1, 1), \dots, (i, r_1, k)\}$$

$$(1 \leq i \leq K) \quad (16)$$

$$A_0 = T_1 - \lambda^{(2)} I_{r_1}$$

$$A_i = (T_1 - \lambda^{(2)} I_{r_1}) \otimes I_k + I_{r_1} \otimes S, \quad (1 \leq i \leq K - 1)$$

$$A_k = (T_1 + T^0) \otimes I_k + I_{r_1} \otimes S$$

$$B_0 = (T_1^0 \alpha_1 + \lambda^{(2)} I_{r_1}) \otimes \beta$$

$$B_i = (T_1^0 \alpha_1 + \lambda^{(2)} I_{r_1}) \otimes I_k, \quad (1 \leq i \leq K)$$

$$\Lambda_0^{(1)} = T_1^0 \alpha_1 \otimes \beta$$

$$\Lambda_0^{(1)} = T_1^0 \alpha_1 \otimes I_k, \quad (1 \leq i \leq K)$$

$$\Lambda_0^{(2)} = \lambda^{(2)} I_{r_1} \otimes \beta$$

$$\Lambda_0^{(2)} = \lambda_1^{(2)} I_{r_1} \otimes I_k, \quad (1 \leq i \leq K)$$

$$M_1 = I_{r_1} \otimes S^0$$

$$M_i = I_{r_1} \otimes S^0 \beta, \quad (1 \leq i \leq K) \quad (17)$$

Again we could partition the stationary probability vector of this model into the appropriate levels

$$p = (p_0, p_1, \dots, p_{K-1}, p_K)$$

$$p_0 = (p_0(1), \dots, p_0(r_1)),$$

$$p_i = (p_i(1, 1), \dots, p_i(1, k), \dots, p_i(r_1, k)), \quad (1 \leq i \leq K) \quad (18)$$

Queueing Model-III PH-MRP₁ + PH - MRP₂/PH/1/K (FIFO)

Denote by i the number of customers (both Class-1 and Class-2) in the queueing system, by j_n the phase of PH-MRP_n ($n = 1, 2$) represented by (α_n, T_n, T_n^0) and by h the phase of PH service time at an arbitrary time. Then we could construct the CTMC of Model-III with the state space

$$\Omega = \{(0, j_1, j_2) \cup (i, j_1, j_2, h); 1 \leq i \leq k, 1 \leq j_1 \leq r_1, 1 \leq j_2 \leq r_2, 1 \leq h \leq k\} \quad (19)$$

Partition the state space into the following set of levels:

$$\text{level } 0 = \{(0, 1, 1), \dots, (0, 1, r_2), \dots, (0, r_1, 1), \dots, (0, r_1, r_2)\}$$

$$\text{level } i = \{(i, 1, 1, 1), \dots, (i, 1, 1, k), \dots, (i, 1, r_2, 1), \dots, (i, 1, r_2, k), \dots, (i, r_1, 1, 1), \dots, (i, r_1, 1, k), \dots, (i, r_1, r_2, 1), \dots, (i, r_1, r_2, k)\} \quad (1 \leq i \leq K) \quad (20)$$

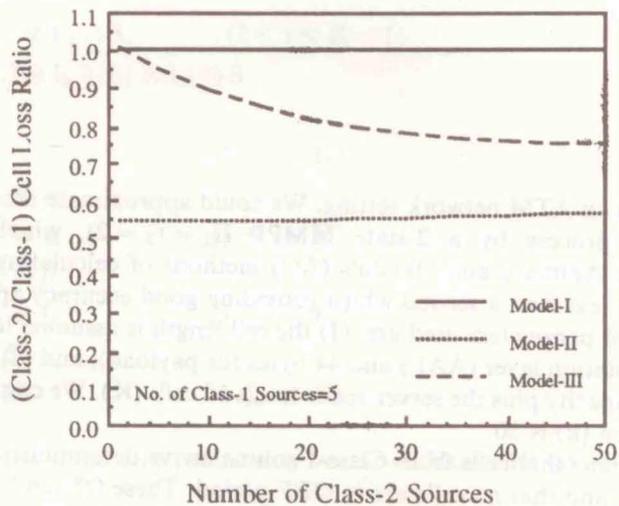


Figure 4: A comparison of cell loss ratio with different models

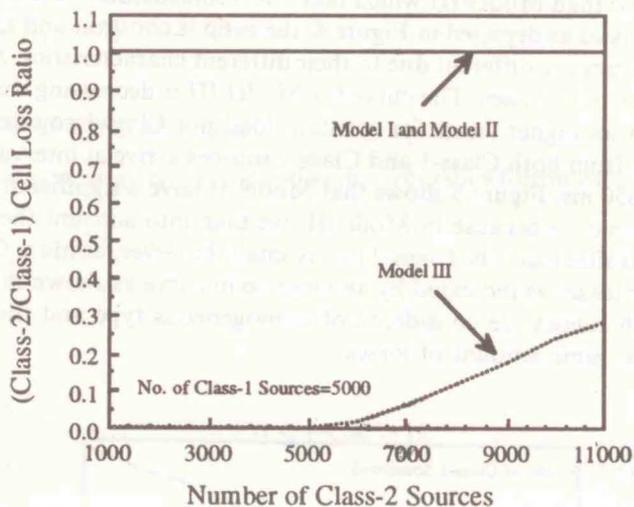


Figure 5: Comparison of cell loss rates for Class-2 with same traffic characteristics but different queuing models

CONCLUSIONS

We have proposed a method of evaluating loss performance in an ATM networks with mixed traffic inputs. The numerical examples in this paper shows that the correlated effects of the traffic had a significant effect on its performance. A system which handles which handles bursty input traffic had higher actual loss rates compared to a simple Poisson arrival model. This method had been successfully applied to priority control in an ATM networks to handle multiple classes [Abbas 1992a, Abbas 1992b].

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