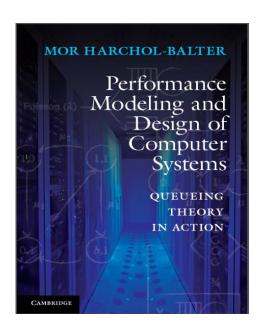
# What Queueing Theory Teaches Us About Computer Systems Design

Mor Harchol-Balter Computer Science Dept, CMU



## Outline

#### I. Basic Vocabulary

- $\circ$  Avg arrival rate,  $\lambda$
- Avg service rate, μ
- Avg load, ρ
- Avg throughput, X
- Open vs. closed systems

- o Response time, T
- $\circ$  Waiting time,  $T_Q$
- Exponential vs. Pareto/Heavy-tailed
- Squared coefficient of variation, C<sup>2</sup>
- Poisson Process

#### II. Single-server queues

- D/D/1, M/M/1, M/G/1
- Inspection Paradox
- Effect of job size variability
- Effect of load
- Provisioning bathrooms/scaling

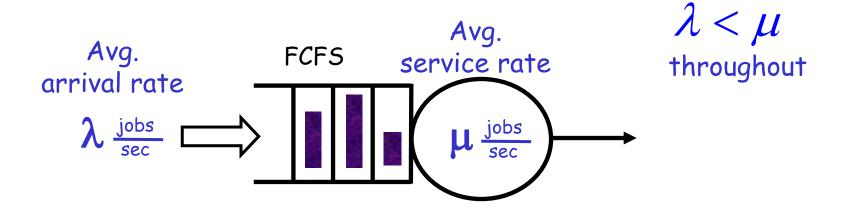
- Scheduling: FCFS, PS, SJF, LAS, SRPT
- Web server scheduling implementation
- Open vs. closed systems: wait
- Open vs. closed systems: scheduling

## III. Multi-server queues

- Static load balancing
- Throwing away servers
- M/M/k + Comparing architectures
- Many slow servers vs. 1 fast
- Capacity provisioning & scaling

- Square root staffing
- Dynamic power management
- Dynamic load balancing/FCFS servers
- Replication
- Dynamic load balancing/PS servers

## Vocabulary



S: job size (sec) = service requirement

$$E[S] = \frac{1}{\mu}$$

#### <u>Example:</u>

- On average, job needs  $3x10^6$  cycles 0
- Machine executes 9X106 cycles/sec

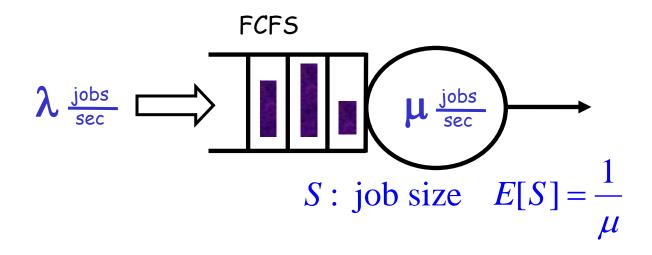
Avg service rate

$$\mu = 3 \frac{\text{jobs}}{\text{sec}}$$

Avg size of job on this server:

$$E[S] = \frac{1}{3}$$
 sec.

## Vocabulary



$$\rho$$
 = Load (utilization) = Frac. time server busy =  $\lambda E[S] = \frac{\lambda}{\mu}$ 

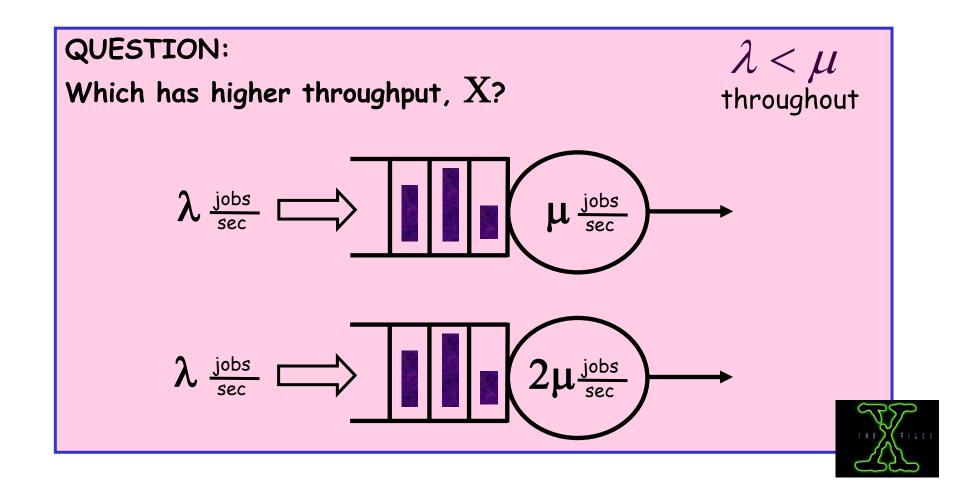
#### Example:

- $\circ$   $\lambda = 2 \frac{\text{jobs}}{\text{sec}}$  arrive
- $\circ$  Each job requires  $E[S] = \frac{1}{3}$  sec on avg

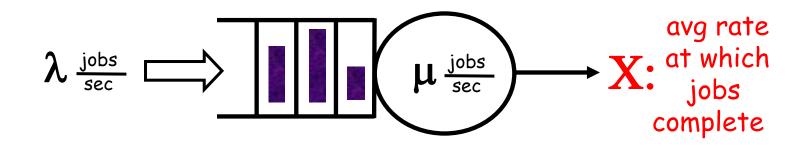
$$\rho = \frac{2}{3}$$

## More Vocabulary

<u>Defn</u>: Throughput X denotes the average rate at which jobs complete (jobs/sec)



## More Vocabulary



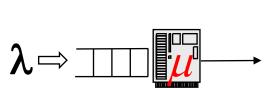
$$X=\lambda$$
 (assuming no jobs dropped)

## Open versus Closed Systems

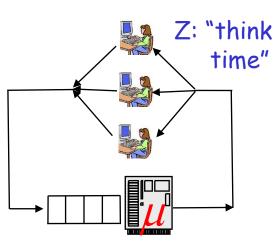
<u>Open</u>

<u>Closed</u> <u>Batch</u> <u>Closed</u> <u>Interactive</u>

MPL N: fixed #users







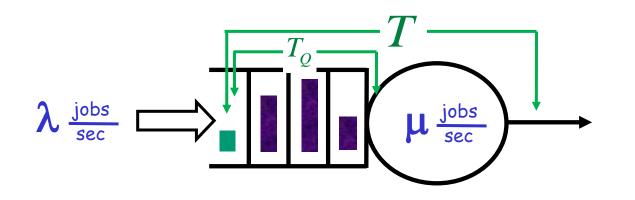
$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$
$$X = \lambda$$

$$\rho = 1$$
$$X = \mu$$

$$\rho = 1 - \Pr{All \text{ thinking}}$$

$$X = \rho \mu$$

## More Vocabulary



S: job size

$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

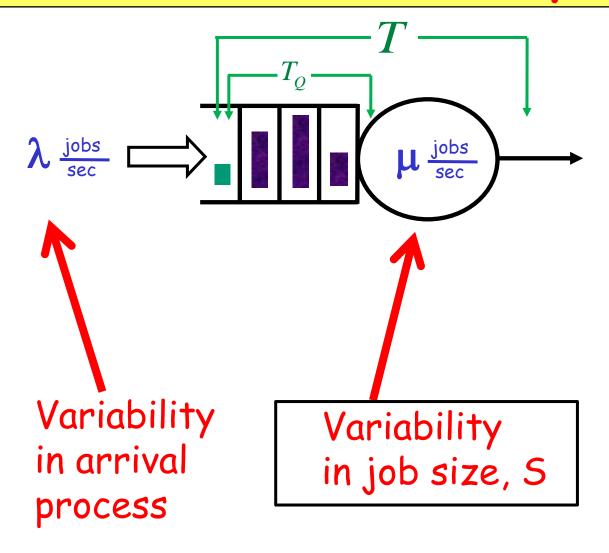
T = response time

 $T_{o}$  = queueing time (waiting time)

Q: Given that  $\lambda < \mu$ , what causes wait?

A: Variability in the arrival process & service requirements

# Variability



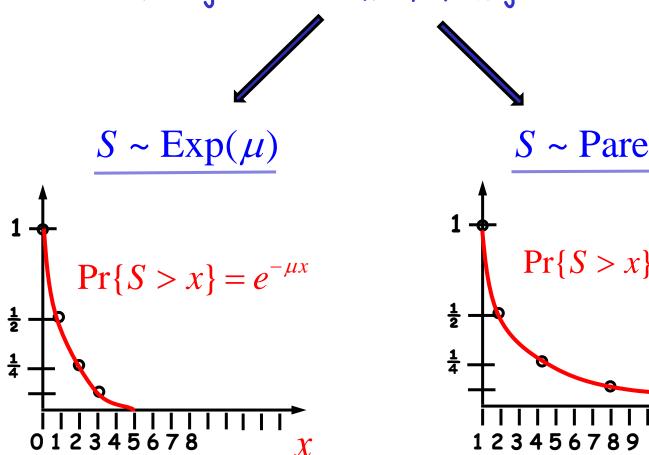
S: job size

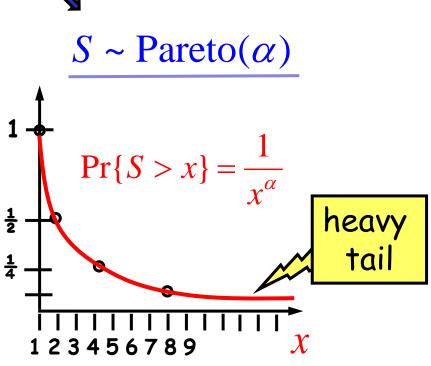
$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

## Job Size Distributions

"Most jobs are small; few jobs are large"



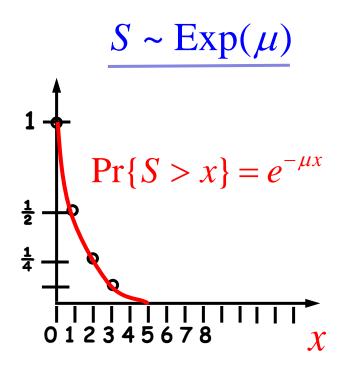


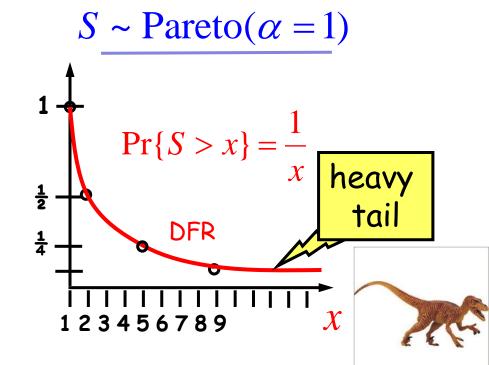
## Job Size Distributions

QUESTION: Which best represents UNIX process lifetimes?

QUESTION: For which do top 1% of jobs comprise 50% of load?

QUESTION: Which distribution fits the saying, "the longer a job has run so far, the longer it is expected to continue to run."





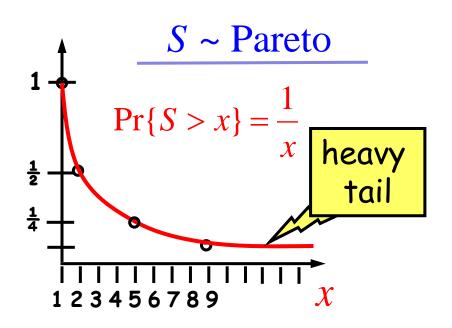
## Pareto Job Size Distribution

#### Pareto job sizes are ubiquitous in CS:

- ☐ CPU lifetimes of UNIX jobs [Harchol-Balter, Downey 96]
- □ Supercomputing job sizes [Schroeder, Harchol-Balter 00]
- □ Web file sizes [Crovella, Bestavros 98], [Barford, Crovella 98]
- ☐ IP flow durations [Shaikh, Rexford, Shin 99]
- ☐ Wireless call durations [Blinn, Henderson, Kotz 05]

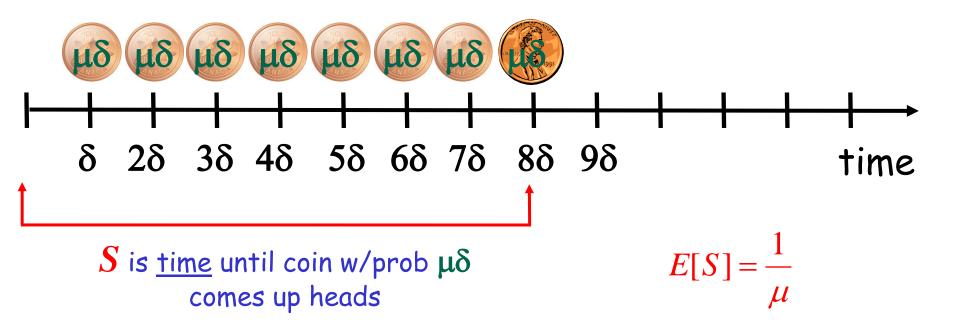
#### Also ubiquitous in nature:

- ☐ Forest fire damage
- ☐ Earthquake damage
- ☐ Human wealth
  [Vilfredo Pareto '65]



## Exponential Job Size Distribution

$$S \sim \text{Exp}(\mu) \implies Pr\{S > x\} = e^{-\mu x}$$



S is memoryless!

# Variability in Job Sizes

$$C^{2} = 0$$

$$C^{2} \approx .02$$

$$C^{2} = \frac{1}{3}$$

$$C^{2} = 1$$

$$C^{2} \approx 50 - 100$$

$$C^{2} = \infty$$

Squared Coefficient = 
$$C^2 = \frac{Var(S)}{E[S]^2}$$

#### **QUESTION:**

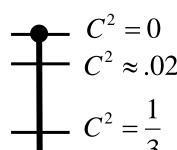
Match these distributions to their  $C^2$  values:

- Deterministic
- Exponential
- Uniform(0,b)
- Unix process lifetimes
- o Human IQs
- Pareto distribution





# Variability in Job Sizes



Deterministic

Human IQs

Uniform(0,b) - for any b

Exponential distribution

Squared Coefficient of Variation

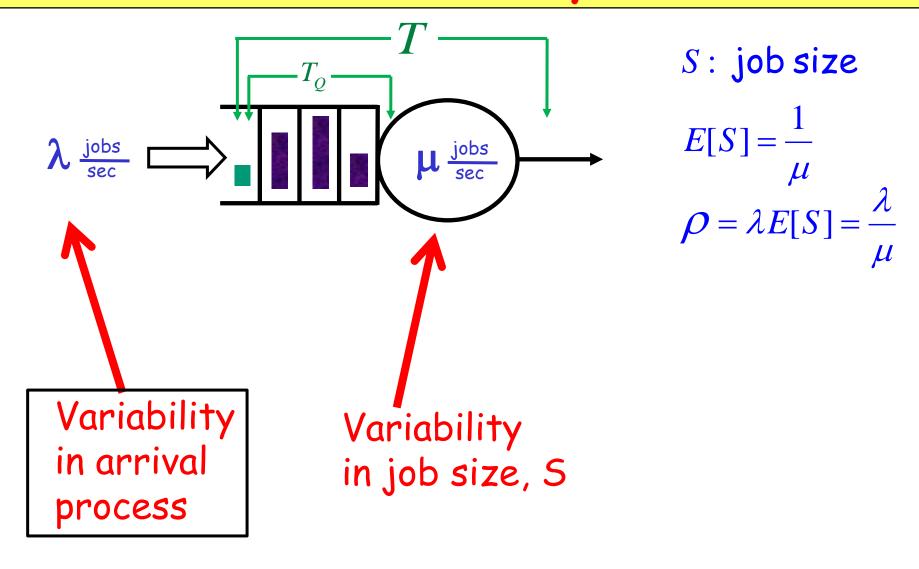
$$\mathbf{C}^2 = \frac{Var(S)}{E[S]^2}$$

$$-C^2 = 50 - 100$$
 Unix process lifetimes

$$C^2 = \infty$$

Pareto distribution

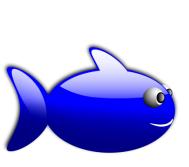
## Variability

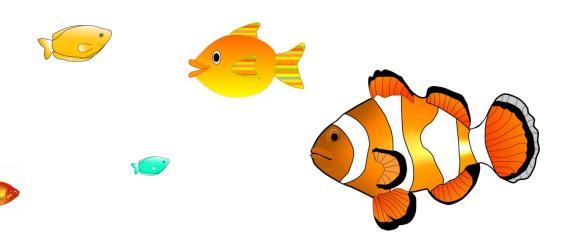


## Poisson Process with rate $\lambda$

QUESTION: What's a Poisson process with rate  $\lambda$ ?

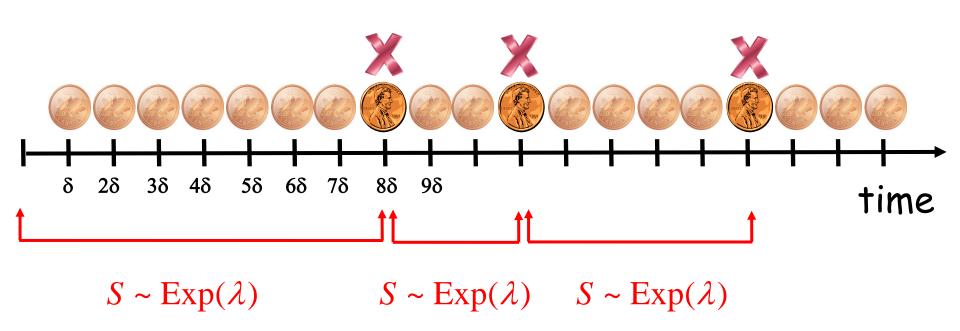
Hint: It's related to  $Exp(\lambda)$ .





#### Poisson Process with rate $\lambda$

Poisson process models sequence of arrival times (typically representing aggregation of many users)



## Summary Part I

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- $\circ$  Waiting time,  $T_0$
- Exponential vs. Pareto/Heavy-tailed
- $\circ$  Squared coefficient of variation,  $C^2$
- Poisson Process

## Prize-winning messages ©



Throughput is very different for open vs. closed systems



An Exponential distribution is the time to get a single "head."

A Poisson process is a sequence of "heads."



Heavy-tailed, Pareto distributions:

- \* represent real workloads
- \* very high variability & DFR
- \* top 1% comprise half the load



Variance in job sizes is key. C<sup>2</sup>: measure of variance.

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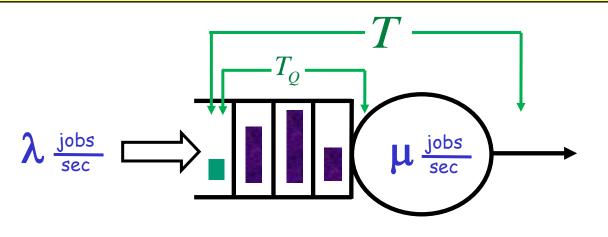
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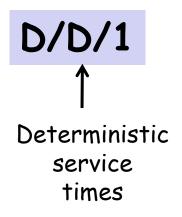
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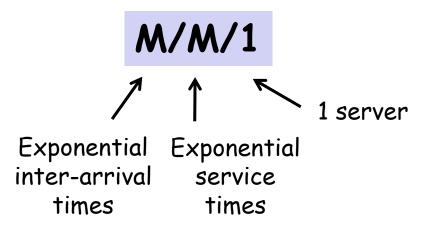


S: job size

$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

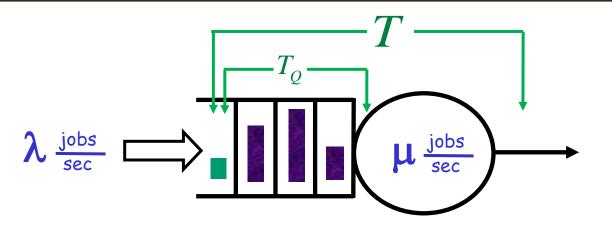




M/G/1

General service times

M="memoryless"="Markovian"



S: job size

$$E[S] = \frac{1}{\mu}$$

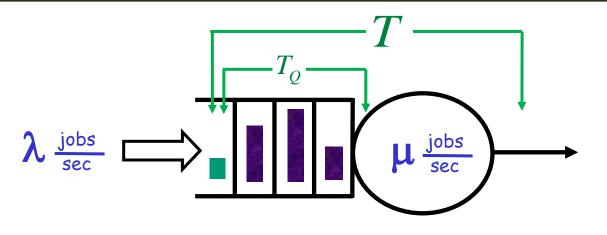
$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

D/D/1

M/M/1

M/G/1

Q: Does low  $\rho \rightarrow low E[T_Q]$ ?



S: job size

$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

D/D/1

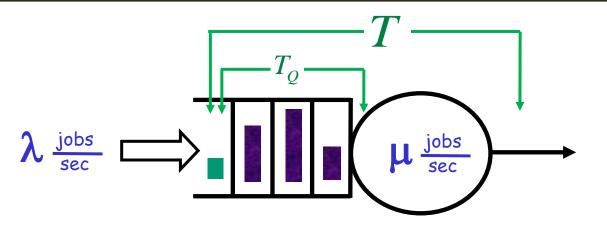
$$E[T_O] = 0$$

M/M/1

$$E[T_Q] = \frac{\rho}{1-\rho} \cdot E[S]$$

M/G/1

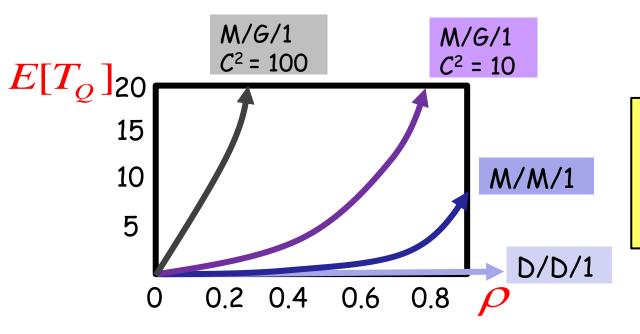
$$E[T_Q] = \frac{\rho}{1 - \rho} \cdot \frac{E[S^2]}{2E[S]}$$
related to
$$C^2: \text{ variability}$$
job size



S: job size

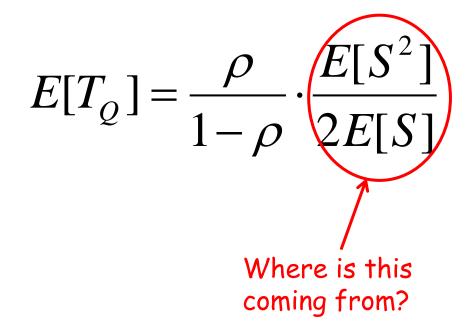
$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$



low load does NOT imply low wait

## M/G/1



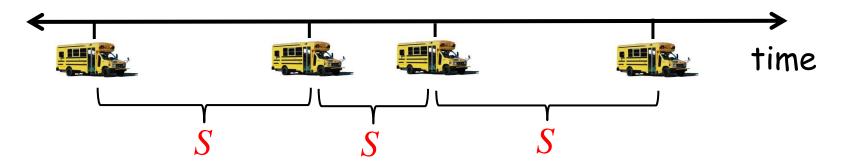
# Waiting for the bus



## Waiting for the bus

#### S: time between buses

$$E[S] = 10 \min$$



#### **QUESTION:**

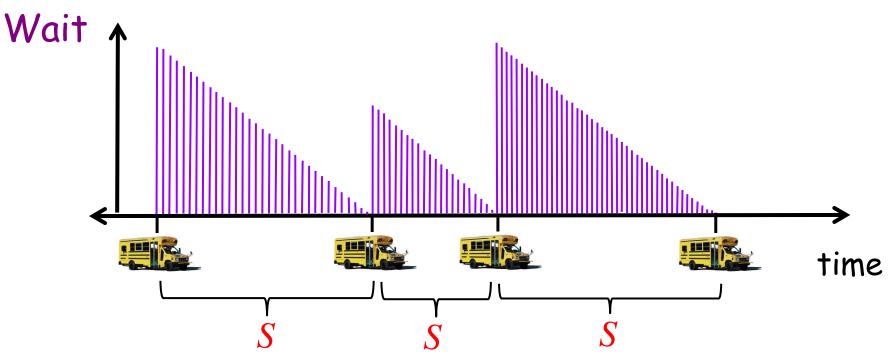
On average, how long do I have to wait for a bus?

- (a) < 5 min
- (b) 5 min
- (c) 10 min
- (d) >10 min



# Waiting for the bus

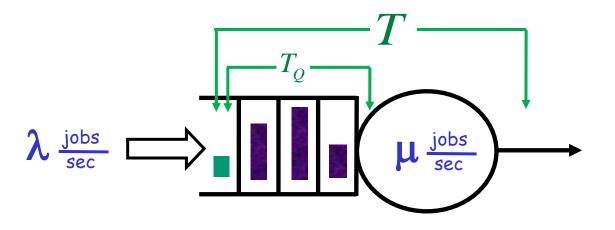
S: time between buses



$$E[\text{Wait}] = \frac{E[S^2]}{2E[S]} >> E[S]$$

"Inspection Paradox"

## Back to Single-Server Queue



S: job size

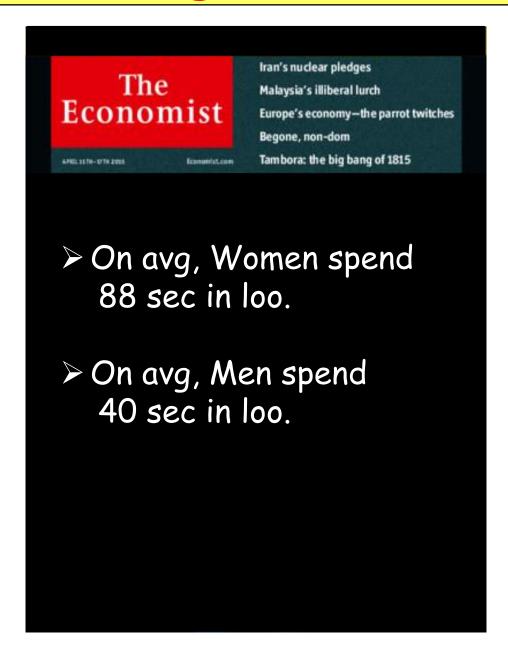
$$E[S] = \frac{1}{\mu}$$

$$\rho = \lambda E[S] = \frac{\lambda}{\mu}$$

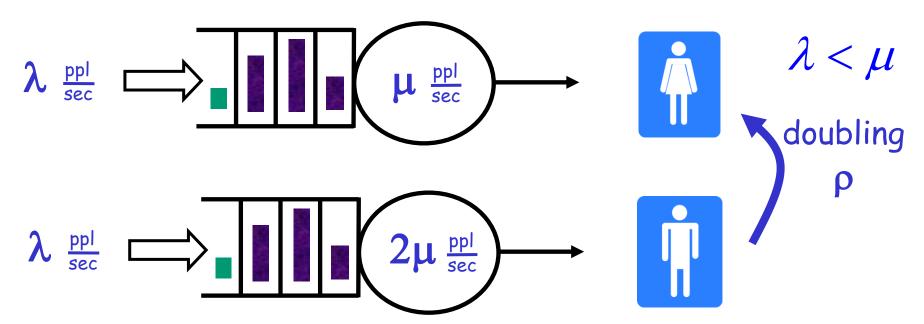
$$E[T_Q]^{M/G/1} = \frac{\rho}{1 - \rho} \cdot \frac{E[S^2]}{2E[S]}$$



Check out the line for the men's room ...



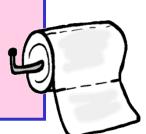
#### M/M/1 model



#### **QUESTION:**

Women take 2X as long. What's the difference in their wait?

- (a) factor < 2
- (b) factor 2
- (c) factor 4
- (d) factor > 4



M/M/1

$$E[T_Q] = \frac{\rho}{1 - \rho} \cdot E[S]$$

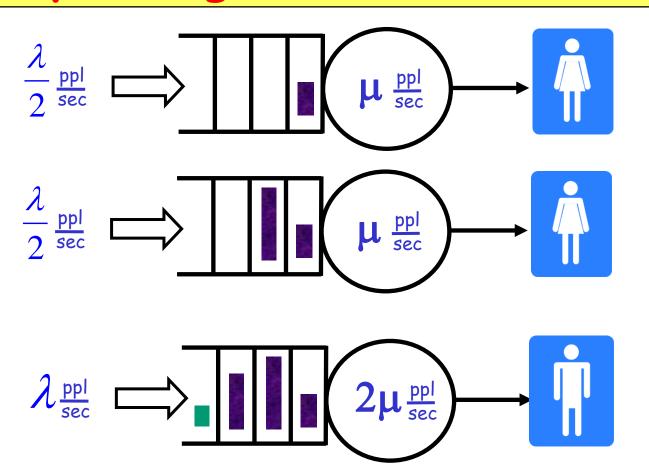
M/G/1

$$E[T_Q] = \frac{\rho}{1-\rho} \cdot \frac{E[S^2]}{2E[S]}$$

Doubling  $\rho$  can increase  $E[T_Q]$  by factor of 4 to  $\infty$ 



## Equalizing the wait for men & women



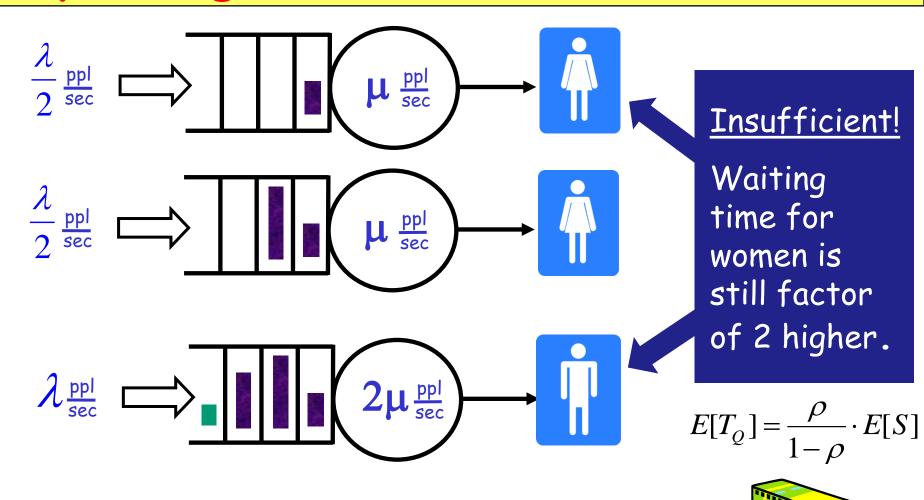


#### QUESTION:

Is this (a) insufficient (b) overkill (c) just right



# Equalizing the wait for men & women



Also true under M/G/1 model.

For what models is this not true?

## M/G/1

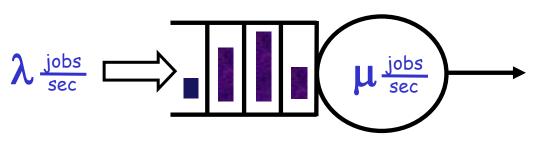
$$E[T_Q] = \frac{\rho}{1-\rho} \cdot \frac{E[S^2]}{2E[S]}$$
 High load leads to high wait High wait

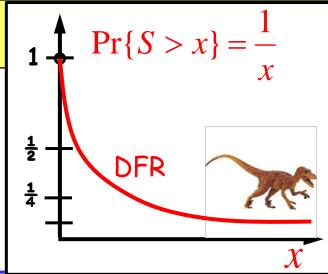
To drop load, we can increase server speed.

Q: What can we do to combat job size variability?

A: Smarter scheduling!

# Scheduling in M/G/1





#### QUESTION:

Which scheduling policy is best for minimizing E[T]?

FCFS (First-Come-First-Served, non-preemptive)

PS (Processor-Sharing, preemptive)

SJF (Shortest-Job-First, non-preemptive)

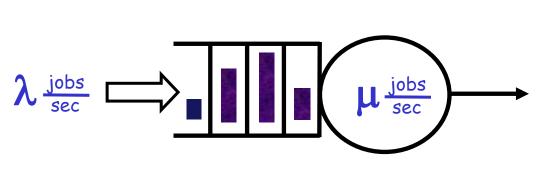
SRPT (Shortest-Remaining-Processing-Time, preemptive)

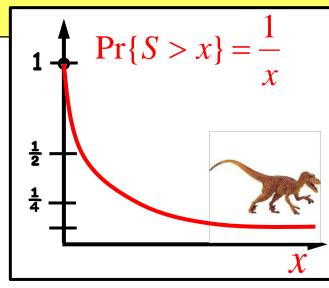
LAS (Least-Attained-Service First, preemptive)

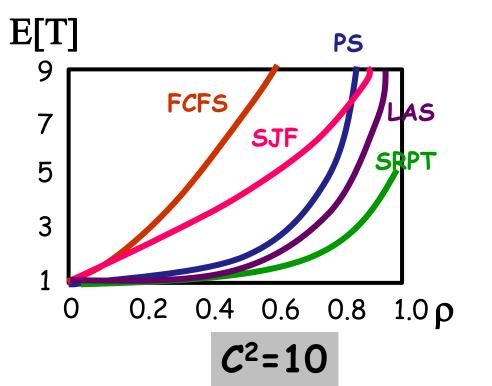


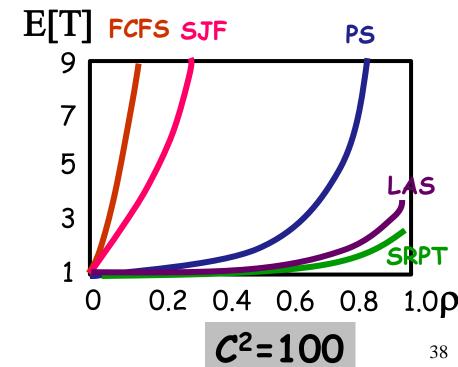
[Harchol-Balter EORMS 2011]

# Scheduling in M/G/1

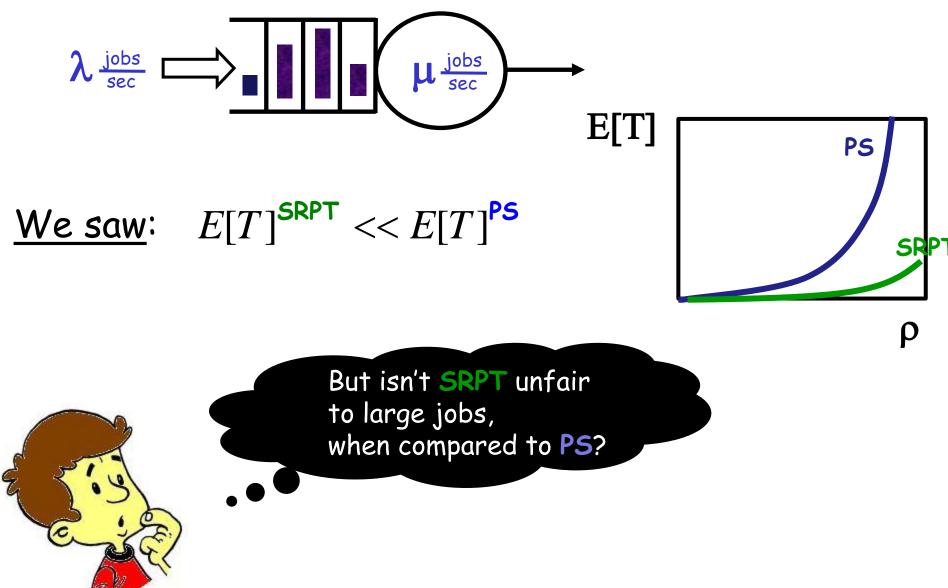






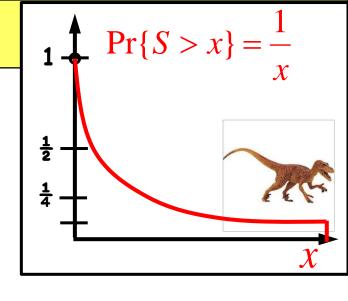


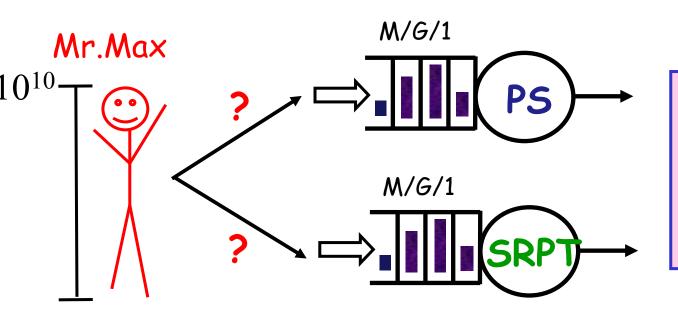
# Scheduling in M/G/1



# Unfairness Question

Let S ~ Bounded Pareto with  $max=10^{10}$  Let  $\rho=0.9$ 





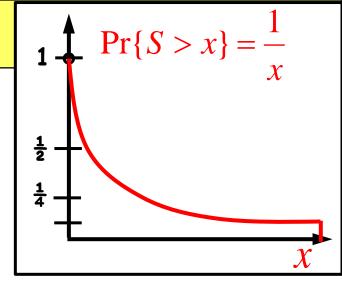
#### QUESTION:

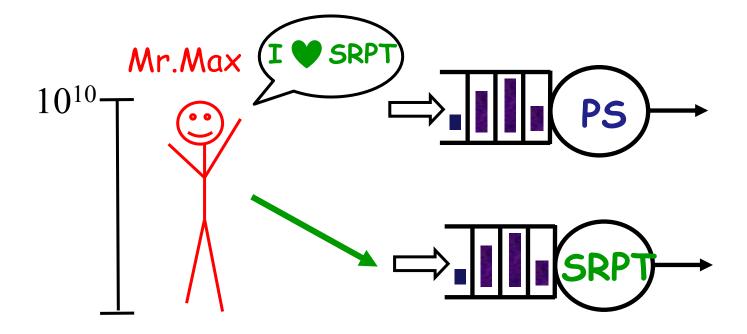
Which queue does Mr. Max prefer?



# Unfairness Question

Let S ~ Bounded Pareto (  $\alpha=1.1$  ) with  $max=10^{10}$  Let  $\rho=0.9$ 

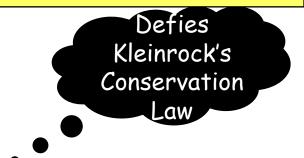




### Unfairness Question

### All-can-win-theorem:

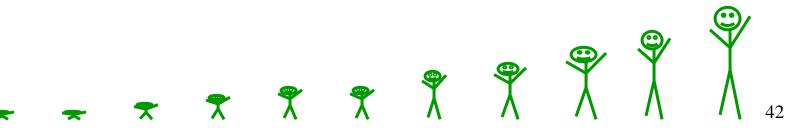
[Bansal, Harchol-Balter, Sigmetrics 2001]



Under M/G/1, for all job size distributions, if  $\rho < 0.5$ ,

$$E[T(x)]^{SRPT} < E[T(x)]^{PS}$$
 for all job size x.

For heavy-tailed distributions, holds for  $\rho < 0.95$ .

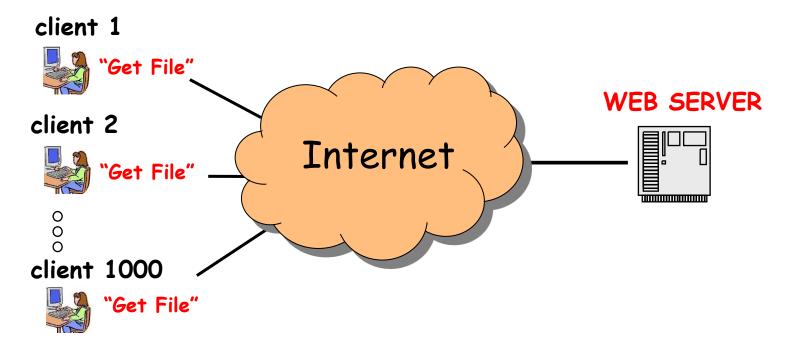


### Scheduling in the Real World

Traditional web servers use PS (Fair) scheduling.



Let's do SRPT scheduling instead! [Harchol-Balter et al. TOCS 2003]



Q: What is being scheduled?

Q: How is size used?

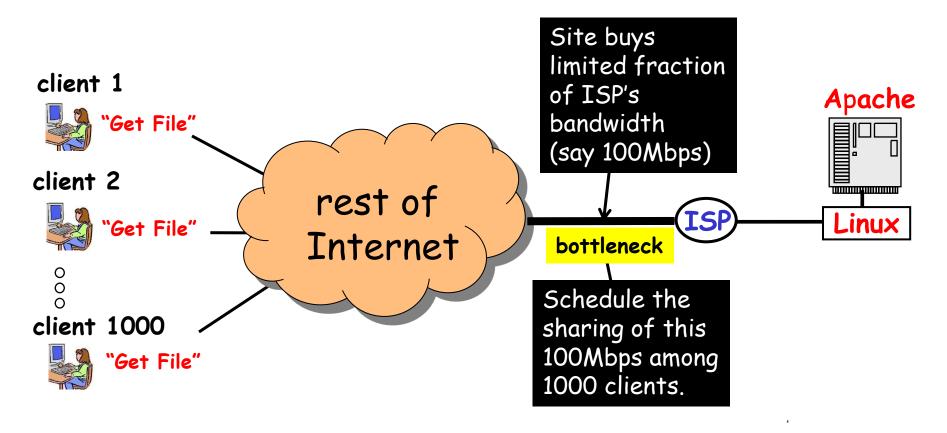
### SRPT Scheduling for Web Servers

Q: What is being scheduled?

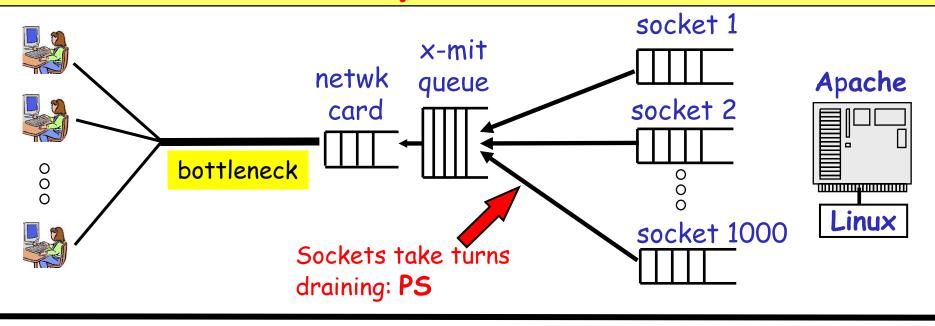
Bottleneck device is limited ISP bandwidth.

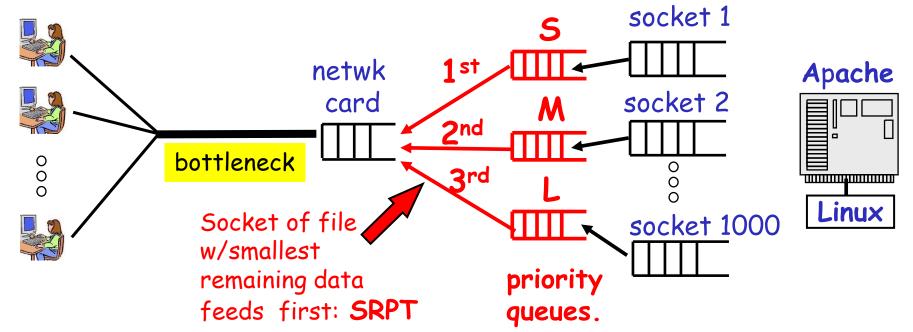
A: Bottleneck device is lim Q: How is size being used?

S = Size of requests = Size of file ~ Pareto( $\alpha = 1$ )

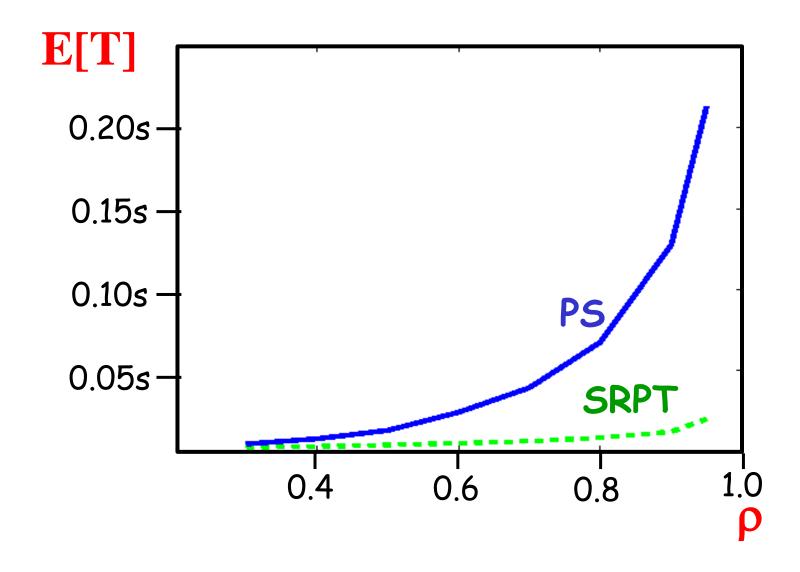


# Linux Implementation

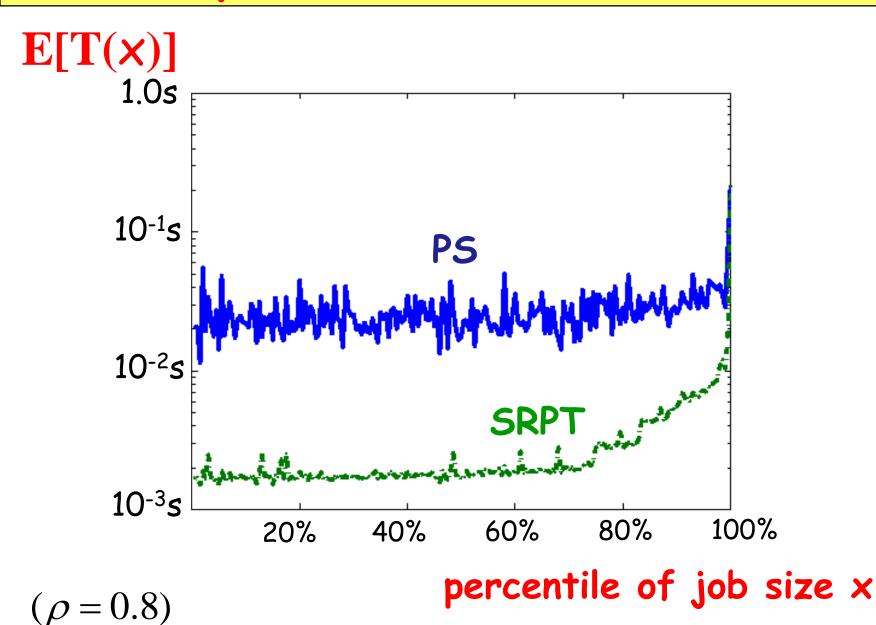




# Mean response time results



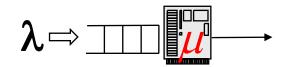
### Response time as fcn of Size



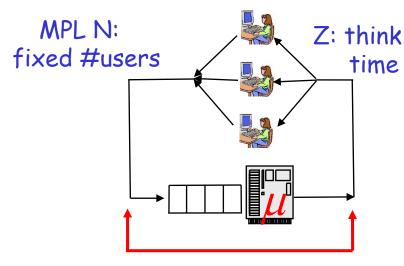
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# Caution: Open versus Closed

#### <u>Open</u>



#### Closed



Response Time: T

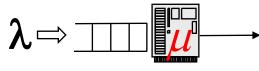
**QUESTION:** When run with same load  $\rho$ , which has higher E[T]?

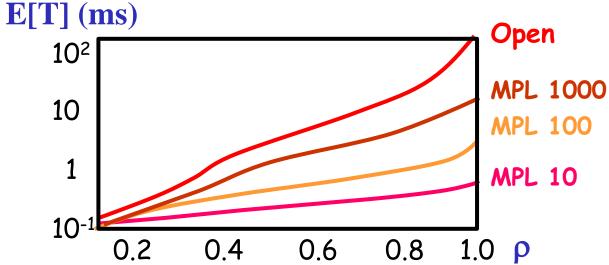
- (a) Open
- (b) Closed
- (c) Same



### Caution: Open versus Closed

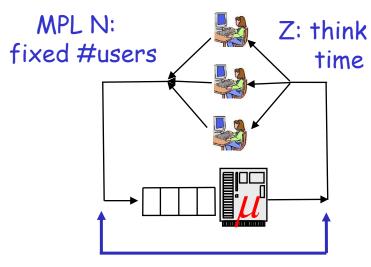
# <u>Open</u>





Performance of Auction Site
[Schroeder, Wierman, Harchol-Balter NSDI 2006]

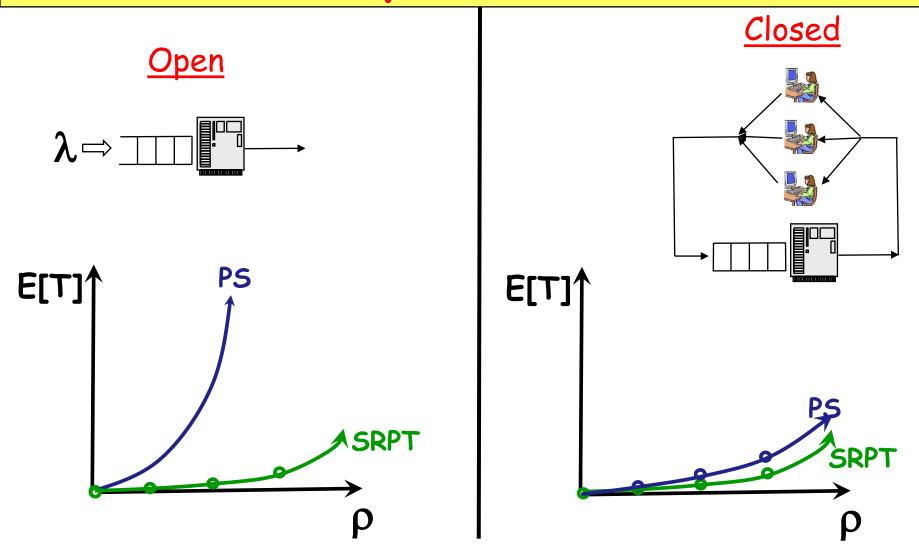
### Closed



Response Time: T

E[T] much
lower for
closed system
w/ same ρ

## Caution: Open versus Closed



Closed & open systems run w/ same job size distribution and same load.

[Schroeder, Wierman, Harchol-Balter, NSDI 06]

# Summary Part II

### II. Single-server queues

- D/D/1, M/M/1, M/G/1
- Inspection Paradox
- Effect of job size variaibility
- Effect of load
- Provisioning bathrooms/scaling

- Scheduling: FCFS, PS, SJF, LAS, SRPT
- Web server scheduling implementation
- Open vs. closed systems: wait
- Open vs. closed systems: scheduling

### Prize-winning messages ©



M/G/1: Low load does NOT always imply low waiting time.



Waiting time has non-linear relationship to load.



Policies that seem unfair may not be.



"Inspection paradox"
Waiting time is
affected by variability
in job size.



Smart scheduling can combat job size variability.



Closed systems behave

very differently from open. 51

### Outline

### I. Basic Vocabulary

- o Avg arrival rate,  $\lambda$
- Avg service rate, μ
- Avg load, ρ
- Avg throughput, X
- Open vs. closed systems

- o Response time, T
- $\circ$  Waiting time,  $T_Q$
- Exponential vs. Pareto/Heavy-tailed
- Squared coefficient of variation, C<sup>2</sup>
- o Poisson Process

### II. Single-server queues

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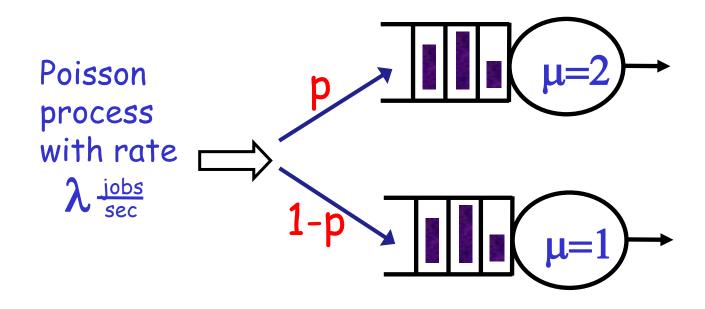
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### III. Multi-server queues

- Static load balancing
- Throwing away servers
- M/M/k + Comparing architectures
- Many slow servers vs. 1 fast
- Capacity provisioning & scaling

- Square root staffing
- Dynamic power management
- Dynamic load balancing/FCFS servers
- Replication
- Dynamic load balancing/PS servers

## Load Balancing

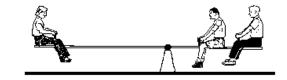


QUESTION: What is the optimal p to minimize E[T]?

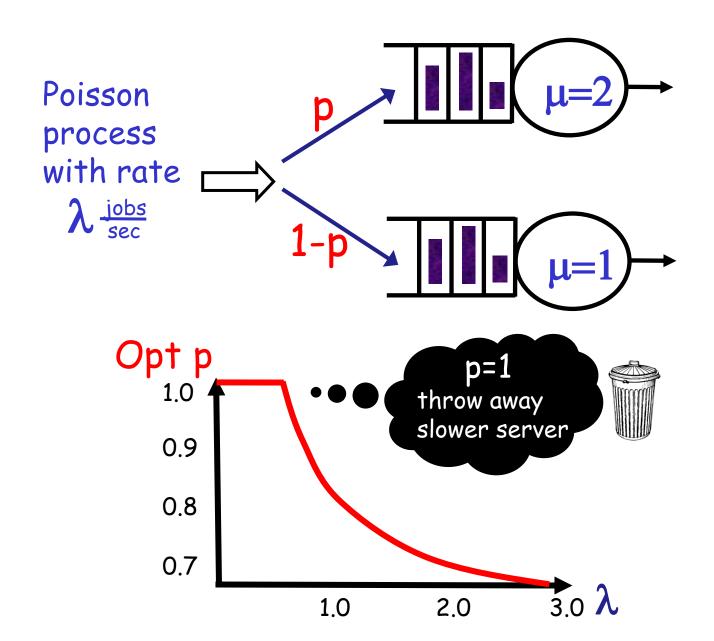
(a) 
$$p = \frac{2}{3}$$

(a) 
$$p = \frac{2}{3}$$
 (b)  $p > \frac{2}{3}$ 

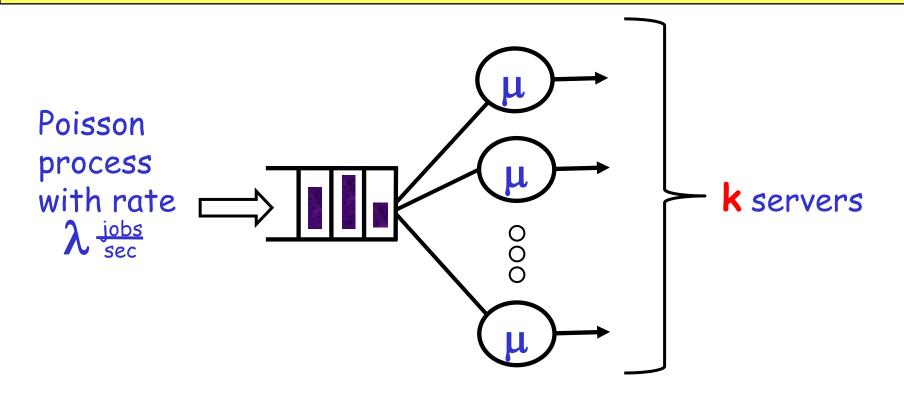
(c) 
$$p < \frac{2}{3}$$



# Load Balancing



### M/M/k

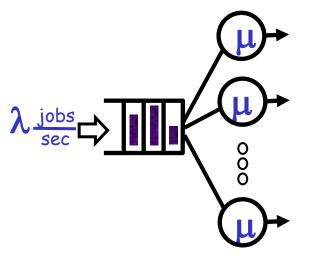


Central queue. Server takes job when free. Job size  $S \sim \text{Exp}(\mu)$ 

$$\rho \equiv \text{System Load} \equiv \frac{\lambda}{k\mu}$$

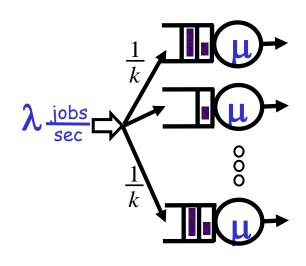
### 3 Architectures

#### M/M/k



$$\rho = \frac{\lambda}{k \, \mu}$$

### **Splitting**



$$\rho = \frac{\lambda}{k\,\mu}$$

### M/M/1fast

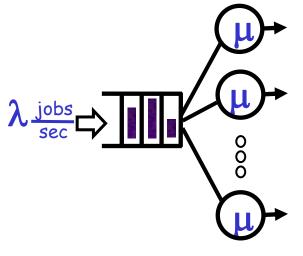
$$\lambda \stackrel{\text{jobs}}{\Rightarrow} \Rightarrow$$

$$o = \frac{\lambda}{k\mu}$$

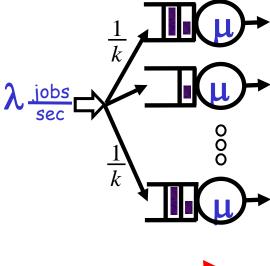
Q: Which is best for minimizing E[T]?

### 3 Architectures



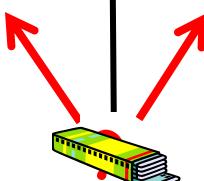


### **Splitting**



#### M/M/1fast

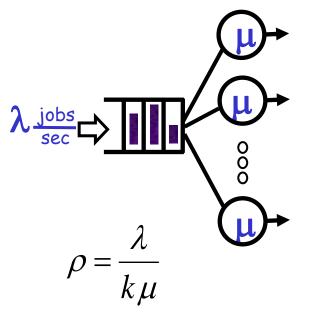
$$\lambda \stackrel{\text{jobs}}{\Rightarrow} \Rightarrow \blacksquare$$



$$E[T_Q]^{M/M/1} = \frac{\rho}{1-\rho} \cdot E[S]$$

## Many slow or 1 fast?











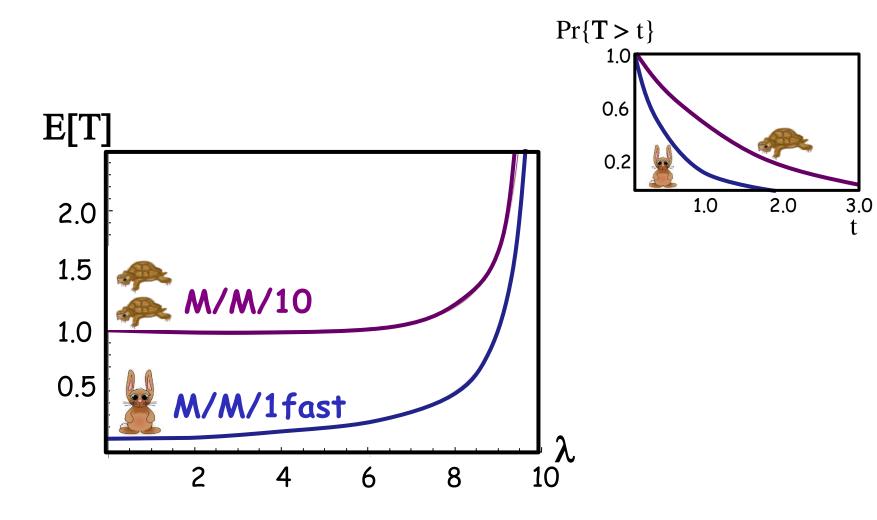
$$\rho = \frac{\lambda}{k\mu}$$



QUESTION: Which is best for minimizing E[T]?

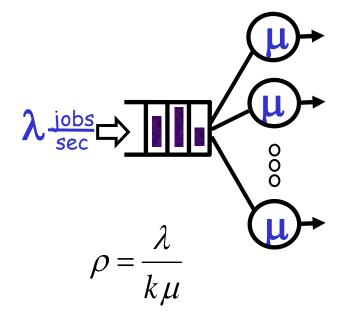
VS.

# Many slow or 1 fast?



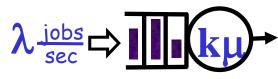
### Many slow or 1 fast: Revisited











$$\rho = \frac{\lambda}{k \,\mu}$$

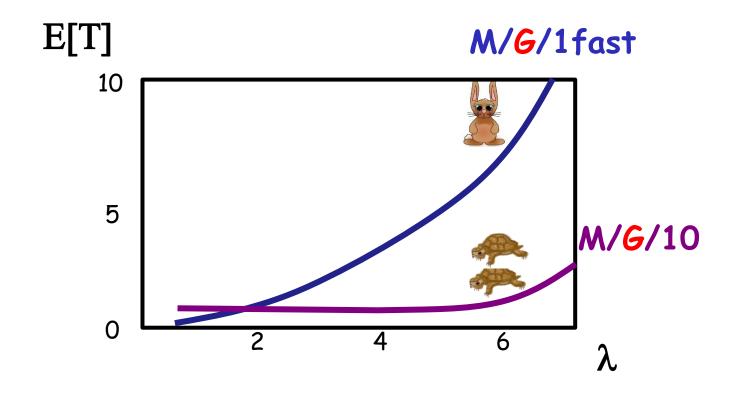




QUESTION: Which is best for minimizing E[T]?

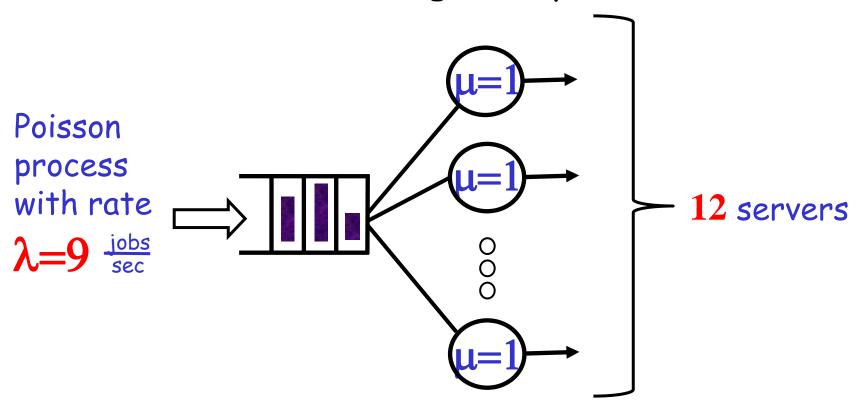
$$C_G^2 = 100$$

# Many slow or 1 fast: Revisited



# Capacity Provisioning & Scaling

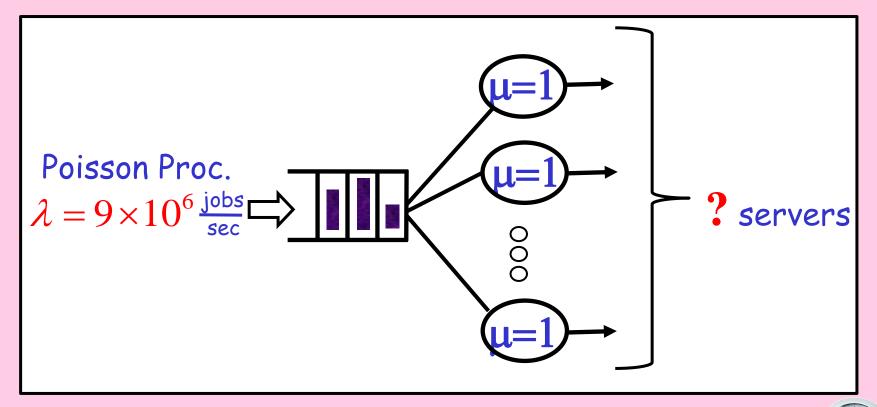
### Consider the following example:



$$P_{Q} = \frac{\text{Probability an arrival}}{\text{has to queue}} = 20\%$$

# Capacity Provisioning & Scaling

**QUESTION**: If arrival rate becomes  $10^6$  times higher, how many servers do we need to keep  $P_{\rm O}$  the same?



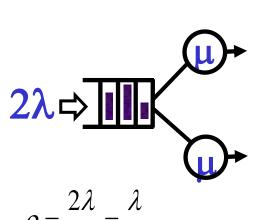
- (a)  $9.1 \times 10^6$
- (b)  $10 \times 10^6$
- (c)  $11 \times 10^6$

- (d)  $12 \times 10^6$
- (e)  $13 \times 10^6$
- (f) none

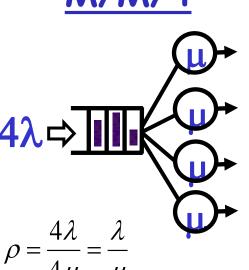


## Proportional Scaling is Overkill

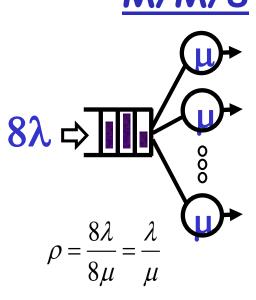


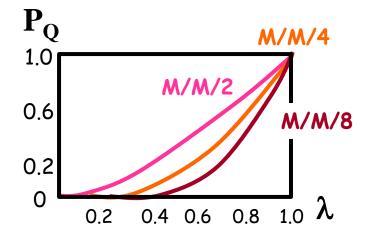


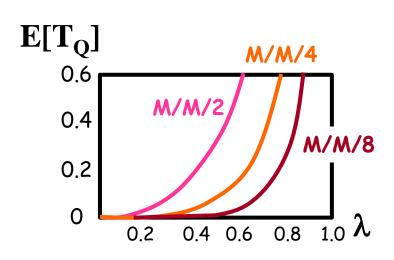




### <u>M/M/8</u>

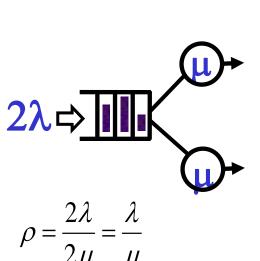


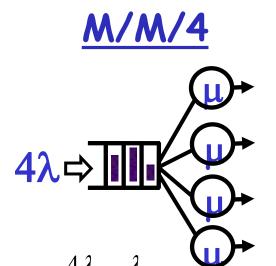


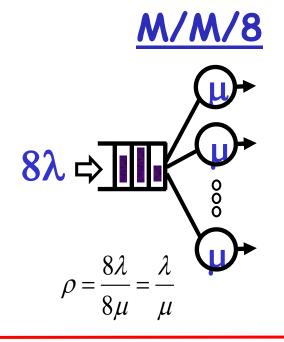


# Proportional Scaling is Overkill

### <u>M/M/2</u>



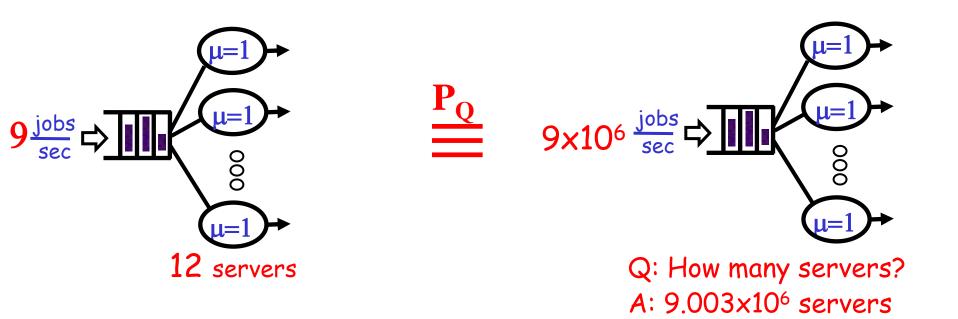




More servers at same system load  $\rightarrow$  lower  $P_Q \rightarrow$  lower  $E[T_Q]$ 

high  $\rho \not \Rightarrow$  high  $E[T_Q]$ , given enough servers

# Back to Capacity Provisioning



"Square root staffing" [Halfin, Whitt OR 1981]

Let R be the minimum #servers for stability.

Then  $R + \sqrt{R}$  servers yields  $P_Q = 20\%$ .

Lesson: SAVE MONEY: Don't scale proportionately!

# Dynamic Power Management

- Annual U.S. data center energy consumption: 100B kWh
- Unfortunately most is wasted...
- Servers are only busy 5-30% time on average, but they're left ON, wasting power. [Gartner Report] [NYTimes]

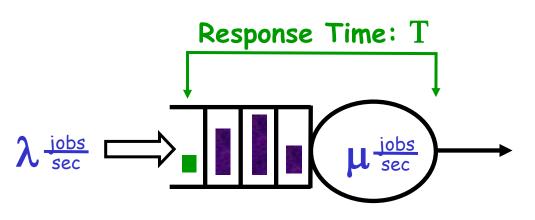


200 Watts 140 Watts 0 Watts

Intel Xeon E5520 2 quad-core 2.27 GHz 16 GB memory

Q: Given setup time, does dynamic power mgmt work?

## M/M/1/setup model



When server is idle, immediately shuts off. Requires setup time to get it back on.

Thm: [Welch'64]

$$E[T^{M/M/1/Setup}] = E[T^{M/M/1}] + E[Setup]$$



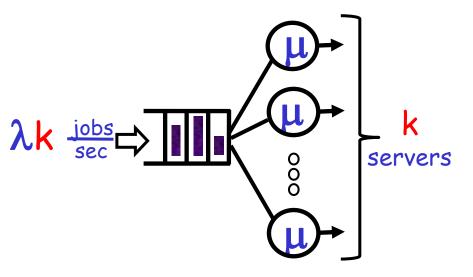
QUESTION: Does setup have same effect for larger (M/M/k) systems?



# Effect of setup in larger systems

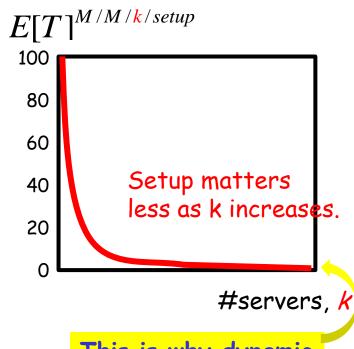
We will scale up system size, while keep load fixed.

### M/M/k/setup



$$\rho = \frac{\lambda k}{\mu k} = \frac{\lambda}{\mu} = 30\% : \text{ indpt of } k$$

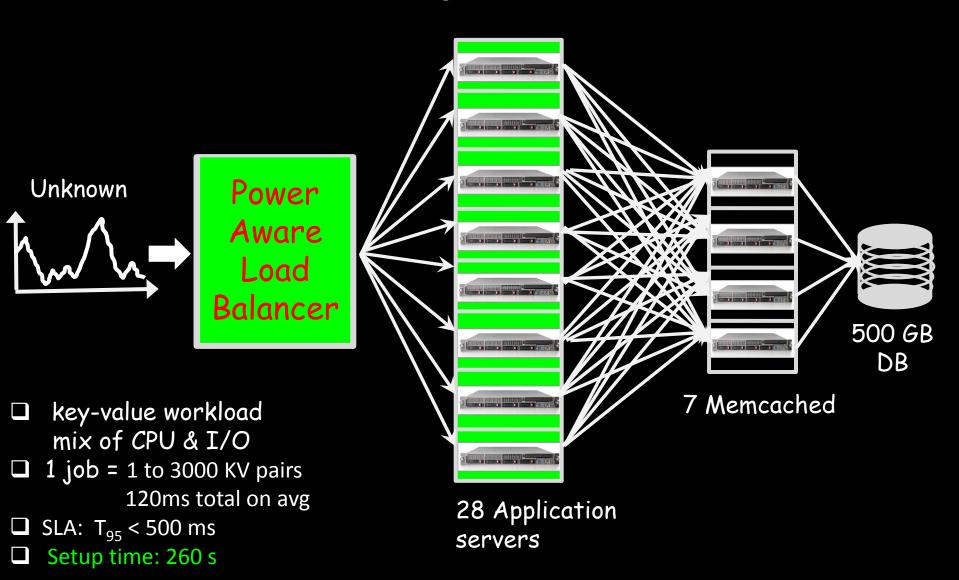
$$E[S] = 1$$
  $E[Setup] = 100$ 



This is why dynamic power mgmt works!

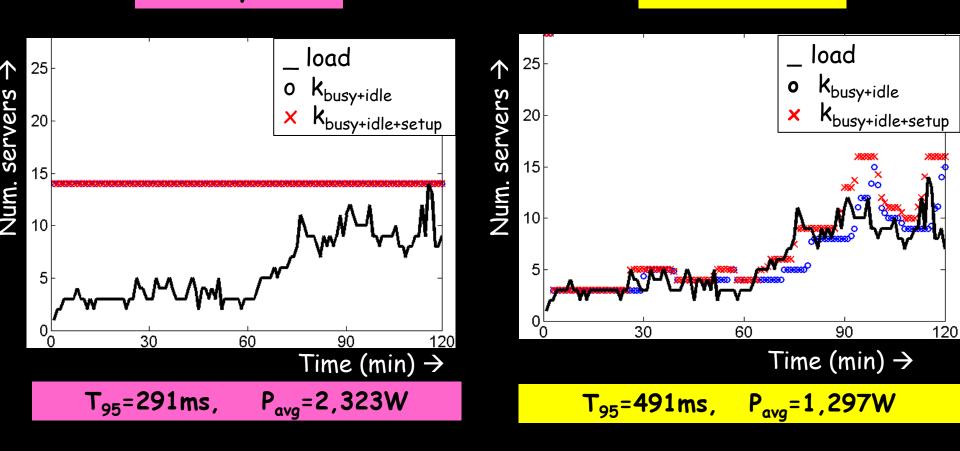
### Dynamic Power Mgmt Implementation

[Gandhi, Harchol-Balter, Raghunathan, Kozuch TOCS 2012]



### AlwaysOn

#### AutoScale



Within 30% of OPT power on all our traces!

Facebook has adopted AutoScale

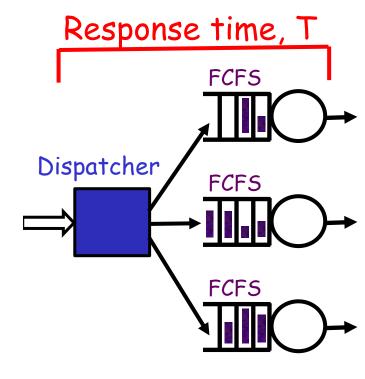
# Dynamic Load Balancing

- o F5 Big-IP
- Microsoft SharePoint
- Cisco Local Director
- Coyote Point Equalizer
- IBM Network Dispatcher
- o etc.

#### QUESTION:

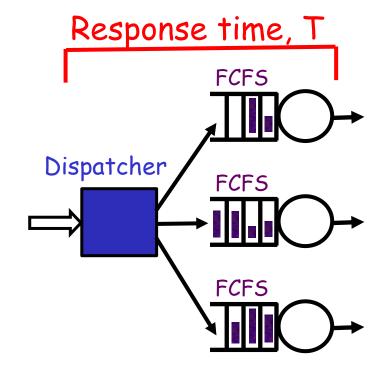
What is a good dispatching policy for minimizing E[T]?





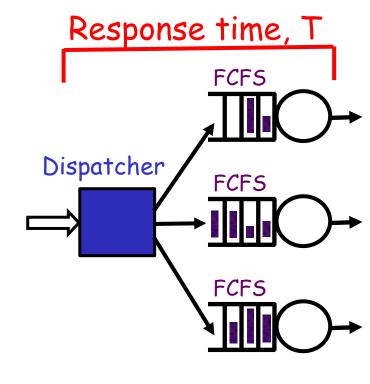
- All hosts identical.
- Jobs i.i.d. with highly variable size distrib.

- 1. Round-Robin
- 2. Join-Shortest-Queue Go to host w/ fewest # jobs.
- 3. Least-Work-Left
  Go to host with least total work.
- 4. Central-Queue (M/G/k)
  Host grabs next job when free.
- 5. Size-Interval Splitting
  Jobs are split up by size among hosts.



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generally

- High E[T]

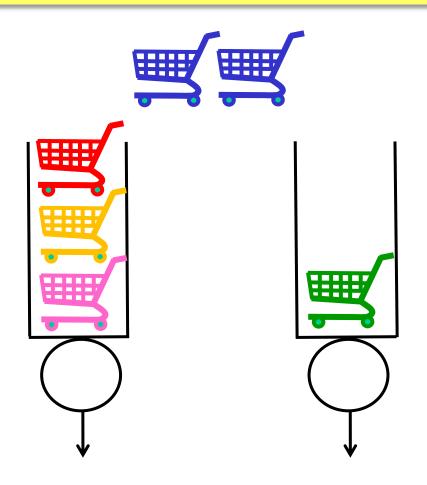
generally

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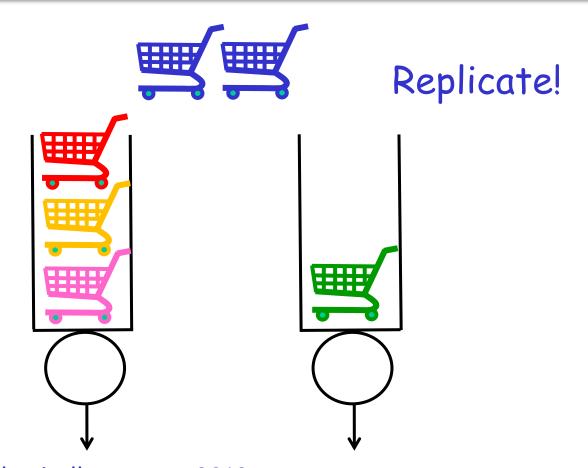
- Central-Queue:
  - + Good utilization of servers.
  - + Some isolation for smalls

- Size-Interval Task Assignment
- Worse utilization of servers.
  - + Great isolation for smalls!

### Newest work: Don't Decide. Send to all!



### Newest work: Don't Decide. Send to all!



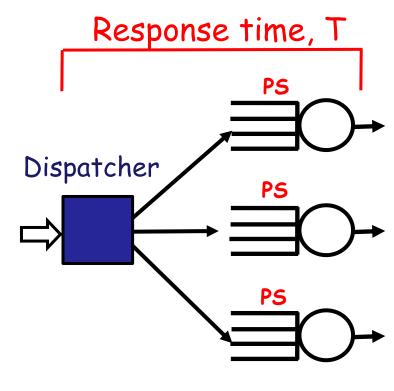
- ☐ Microsoft/Berkeley Dolly System 2012 [Ananthanarayanan, Ghodsi, Shenker, Stoica]
- ☐ Google "Tail at Scale" 2013 [Dean, Barroso]
- ☐ Berkeley Sparrow paper 2013 [Ousterhout et al.]
- □ DNS and Database query systems 2013 [Vulimiri et al.]
- CMU first exact analysis of replication SIGMETRICS 2015 [Gardner et al.]

#### HTTP Web requests:

- → immediately dispatched to server Commodity servers used:
  - → do Processor-Sharing

#### QUESTION:

What is a good dispatching policy for minimizing E[T]?



- All hosts identical.
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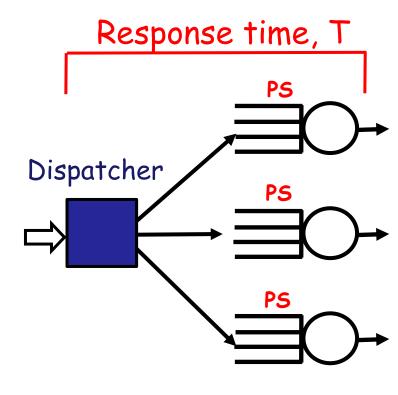
High E[T]FCFS

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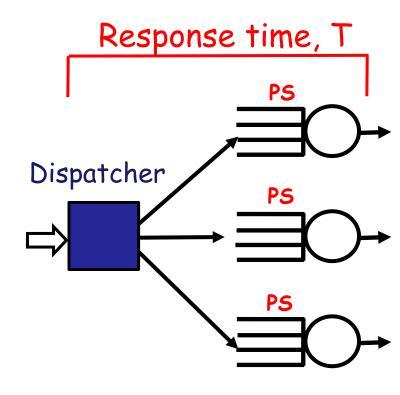
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#### QUESTION:

What is the best of these for PS server farms?

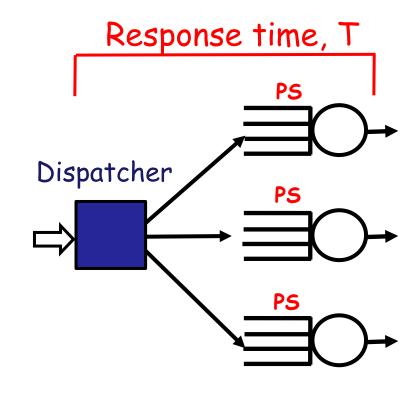
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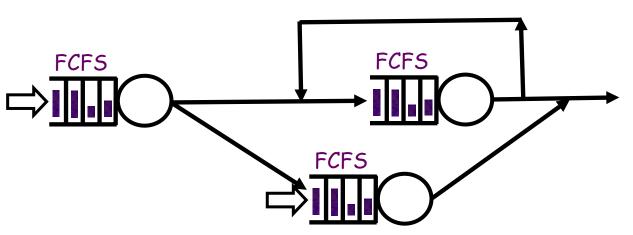
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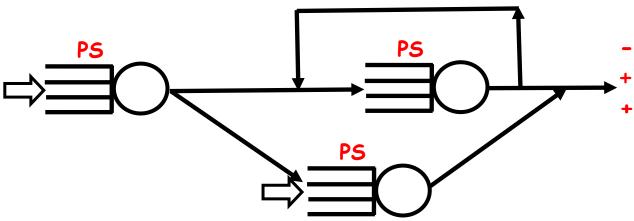
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What is the best of these for PS server farms?

### Not covering: Networks of Queues



- + Closed-form analysis exists
- Requires Poisson arrivals
   & indpt Exponential
   service times
- + Routes can depend on packet's "class."



- + Closed-form analysis exists
- Requires Poisson arrivals.
- General service times!
- Routes and service rates can depend on packet's class.

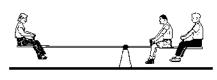
### Summary Part III

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- Many slow servers vs. 1 fast
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- Square root staffing
- Dynamic power management
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### Prize-winning messages ©



UNbalancing load is best! Throw away

slow servers.



Best choice depends on job size variability.



Proportional scaling is overkill!
Square-root staffing.



Dynamic power mgmt works because

setup time (and high load) hurt less in large systems.

Best dispatching policies aim to mitigate effect of job size variability.

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# THANK YOU!

www.cs.cmu.edu/~harchol/