Optimal fixed batch sizes for real-time inquiry systems

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An elementary but useful result is presented which allows the optimal batch size to be found for real time message processing system in which messages are processed in batches of fixed size.

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1. Introduction
A standard technique in the design of real-time inquiry systems of many types, is the processing of messages in batches of fixed size. The purpose of this is normally to share out among all the messages in the batch any fixed 'housekeeping' time needed. This sharing then increases the efficiency of utilisation of the machine or device doing the processing. The batching of messages has also the effect, initially, of reducing the mean total processing time of the individual messages. As the batch size increases, however, the mean queuing (or total processing) time of the individual messages eventually also increases.

It is the purpose of this note to show that a batch size can be selected which minimises the mean queuing time of individual messages for a reasonably useful model of such systems. The model assumed is that of a single server queue, with a Poisson arrival stream of mean rate \( \lambda \) messages/unit time. The holding time of the server consists of two parts. One part varies from message to message and is described by a general holding time probability distribution. The other part is a constant 'housekeeping' or 'job set up' time.

2. The effect of housekeeping
It is first necessary to specify the effect, on the moments of a holding time distribution, of a constant housekeeping time. If the variable component of the holding time distribution is such that the processing of a given message requires a time in \((t, t + dt)\) with probability \( Q(t) \) \( dt \), the moments of this distribution are given by

\[
m_n = \int_0^\infty t^n Q(t) \, dt \tag{1}
\]

If a constant component \( \tau \) is added to the holding time, so that the final probability distribution function \( P(t) \) of the total holding time has the form of Fig. 1 then the moments of the new holding time probability distribution are

\[
b_n = \int_0^\infty t^n P(t) \, dt \tag{2}
\]

By changing the integration variable to \( t' = t - \tau \), and making use of the binominal theorem and equation (1), one obtains the relation

\[
b_n = \sum_{r=0}^{n} \binom{n}{r} \tau^r m_r \tag{3}
\]

between the two sets of moments. In particular, the first three moments are

\[
b_0 = m_0 \quad (= 1 \text{ normally})
\]

\[
b_1 = \tau m_0 + m_1
\]

\[
b_2 = \tau^2 m_0 + 2\tau m_1 + m_2
\]

These expressions will be required below, in the form

\[
T_s = \tau + T_s' \tag{5}
\]

and since \( \sigma_s^2 = b_2 - b_1^2 \) by definition

\[
\sigma_s^2 = \sigma_s'^2 \tag{6}
\]

where it has been assumed that \( m_0 = 1 \). Here \( T_s' \) and \( T_s \) are the mean holding times for the holding time distribution with and without the constant housekeeping time, \( \tau \), respectively. Similarly \( \sigma_s'^2 \) and \( \sigma_s^2 \) are the variances of the two distributions.

3. The effect of batching
Let the arrival rate of individual messages have a mean of \( \lambda \) messages/unit time. Let the variable portion of the holding time for a single message have a distribution function with a mean of \( T_s \) and a variance of \( \sigma_s^2 \). If the messages are processed in batches of fixed size \( m \) then (IBM—undated) the mean of the variable portion of the batch waiting time is \( mT_s \) and its variance is \( m\sigma_s^2 \). The batch mean arrival rate is, of course \( \lambda/m \).

The addition of a constant housekeeping time \( \tau \) to the batch holding time does not affect its variance (6), but does change the mean holding time to \( mT_s + \tau \) (5).

The utilisation rate \( \rho \) which equals \( \lambda T_s \) for single messages, thus becomes

\[
\rho = \left( \frac{\lambda}{m} \right) (mT_s + \tau) \tag{7}
\]

for the batches.

The mean waiting time, \( T_w \) which for individual messages (without housekeeping) is given by (Takacs, 1962).

\[
T_w = \frac{\lambda(\sigma_s^2 - T_s^2)}{2(1 - \rho)} \tag{8}
\]

becomes, for the batches treated as oversize messages

\[
T_w = \frac{\left( \frac{\lambda}{m} \right) [m\sigma_s^2 + (mT_s + \tau)^2]}{2 \left[ 1 - \left( \frac{\lambda}{m} \right)(mT_s + \tau) \right]} \tag{9}
\]

An individual message, however, may be in any one of the \( m \) positions in the batch. Assuming a straightforward 'first in, first out' queue discipline, and that the housekeeping is done when the batch begins service (although this does not affect the results we seek), individual messages will also have to wait a mean time of

\[
\left( \frac{m - 1}{2} \right) T_s + \tau \tag{10}
\]

once a batch begins service. Finally, to obtain the queuing time (or total processing time) of the message, the mean holding time \( T_s \) for that message must be included.

Thus, the mean queuing time for individual messages, when processed as a batch requiring an additional constant housekeeping time \( \tau \) per batch, is given by

\[
T_w = \left( \frac{m}{\lambda} \right) [m\sigma_s^2 + (mT_s + \tau)^2] + \frac{(m - 1) T_s}{2} + \tau + T_s \tag{11}
\]
4. The optimal batch size

If machine efficiency is the overriding consideration, the optimal batch size is simply the largest possible. If, however, system response is crucial the optimal batch size can be taken to be that value of \( m \) which minimises the time taken to process individual messages. The measure of this response which is employed here is the mean queueing time, of (11). \( m \) is a discrete variable. It is however sufficient for our purpose here to find that value of \( m \), treated as a continuous variable, which makes

\[
\frac{dT_s}{dm} = 0
\]  

(12)

where \( T_s \) is specified by (11). The differentiation of (11) is 'straightforward but tedious' and leads 'after some manipulation' to the requirement that

\[
T_s(1 - \lambda T_s)m^2 - 2\tau T_s m - \lambda T_s^2 + \tau = 0
\]  

(13)

If the quantities

\[
\rho = \frac{\lambda}{T_s}
\]

\[
\mu = \frac{\tau}{T_s}
\]

and

\[
\gamma = \frac{\sigma^2}{T_s}
\]

are introduced, the required solution (only one root is positive) is given by

\[
m = \left( \frac{\mu \rho}{1 - \rho} \right) \left[ 1 + \sqrt{1 + \frac{1 + \gamma \rho(1 - \rho)}{\rho}} \right]
\]  

(14)

The actual batch size which can reasonably be chosen, will be the integer nearest the value required by (14). Large batch sizes are thus required if

1. The housekeeping time is large relative to the mean holding time of individual messages.
2. The holding time distribution is very spread.
3. The system, with housekeeping time neglected, is near saturation (i.e. \( \rho \) is nearly 1).

As a simple example, consider the case where \( \lambda = 2 \) messages/sec, \( T_s = 0.25 \) sec, \( \tau = 0.25 \) sec, and \( \sigma^2 = 0.25 \) sec\(^2\). In this case \( \rho = 0.5 \), \( \mu = 1 \) and \( \gamma = 4 \), so that substitution in (14) leads to \( m = 3 \). Thus, processing the messages in batches of three would lead to the best response time. In practice, of course, the value calculated for \( m \) would not be found integral, and the actual batch size would be taken to be the nearest integer.

A graph of \( m/\mu \) against \( \rho \) is given in Fig. 2 for two values of \( \gamma \) (0 and 10). It should be noted that the effect of changes in \( \gamma \) is relatively small.

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References
