

Diffusion Approximations for Double-ended Queues with Reneging in Heavy Traffic

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Abstract: We study a double-ended queue consisting of two classes of customers. Whenever there is a pair of customers from both classes, they are matched and leave the system. The matching is instantaneous following first-come-first-match principle. If a customer cannot be matched immediately, he/she will stay in a queue. We also assume customers are impatient with generally distributed patience times. Under suitable heavy traffic conditions, we establish simple linear asymptotic relationships between the diffusion-scaled queue length process and the diffusion-scaled offered waiting time processes, and show that the diffusion-scaled queue-length process converges weakly to a diffusion process that admits a unique stationary distribution.

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Keywords: Double-ended queues; Matching systems; First-Come-First-Serve; Customer abandonment; Generally distributed patience times; Diffusion approximations; Stationary distributions; Heavy traffic.

1. Introduction

Consider a simple matching system which consists of two classes of customers. Whenever there is a pair of customers from both classes, they are matched and leave the system immediately. The matching follows first-come-first-match principle. If a customer from one class cannot be matched immediately, he/she will stay in a queue and wait for the upcoming arrivals from the other class. Thus there cannot be non-zero numbers of customers from both classes simultaneously in the system. Customers are assumed to be impatient and they can leave the system without being matched. Such system forms a double-ended queueing system, which is schematically shown in Figure 1. We assume that the arrival processes are independent renewal processes, and the patience times for customers of each class are identically independently distributed (i.i.d.) with a general distribution. Under a suitable heavy traffic condition and a mild condition on patience-time distributions, we establish simple asymptotic linear relationships between the diffusion-scaled queue length process and the diffusion-scaled offered waiting time processes, and show that the diffusion-scaled queue length process converges weakly to a diffusion process. Finally, the unique stationary distribution of the diffusion limit is derived. Diffusion approximations for double-ended queues with renewal arrivals and exponential patience times are studied in [24], and our current work extends the heavy traffic diffusion approximation result in [24] to a setting with generally distributed patience times.

Double-ended queues have been studied for many applications, including taxi-service systems, financial markets, assembly systems, perishable inventory systems, and organ transplant

Diffusion Approximations And Bounds For Queues

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