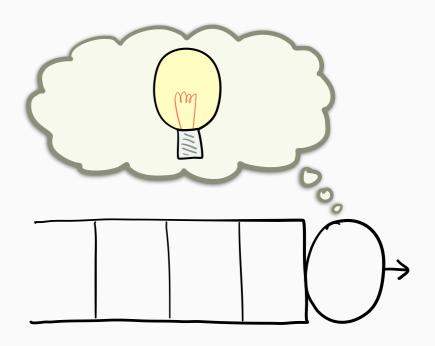
#### Recent Progress in

# Queueing and Scheduling Theory (for a TCS Audience)

Ziv Scully

Harvard & MIT → Cornell

zivscully@cornell.edu
https://ziv.codes



## Collaborators



Isaac Grosof *CMU* 



Alan Scheller-Wolf *CMU* 



Mor Harchol-Balter *CMU* 

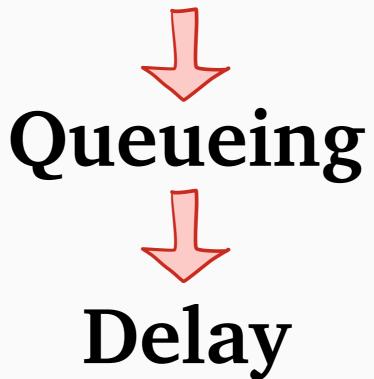


Michael Mitzenmacher Harvard

Contention
Queueing
Delay

## Contention

healthcare



supply chains

Contention

healthcare

Queueing
Delay

supply chains

Contention

healthcare

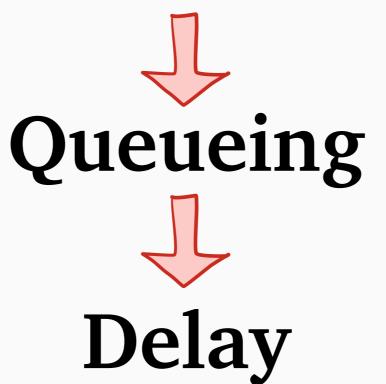
Queueing
Delay

supply chains

Contention

call centers

healthcare



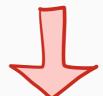
supply chains

Contention

call centers

healthcare

Queueing



Delay

transportation

supply chains

Contention

call centers

healthcare

Queueing

transportation



databases

supply chains

Contention

call centers

healthcare

Queueing

transportation



databases



networks

supply chains

Contention

call centers

healthcare

Queueing

transportation



databases

Delay

networks

operating systems

supply chains

Contention

call centers

healthcare

Queueing

transportation



databases

computer architecture

Delay

networks

operating systems

supply chains

Contention

call centers

healthcare

Queueing

transportation

supercomputing

databases

computer architecture

Delay

networks

operating systems

supply chains

Contention

call centers

healthcare

Queueing

transportation

supercomputing

databases

computer architecture

Delay

networks

operating systems



How to reduce delays?

supply chains

Contention

call centers

healthcare

Queueing

transportation

supercomputing

databases

computer architecture

Delay

networks

operating systems



How to reduce delays?

Scheduling





## scheduling can reduce delay



Bad news:

limited understanding of scheduling



## scheduling can reduce delay



Bad news:

limited understanding of scheduling

evaluation



## scheduling can reduce delay



Bad news:

limited understanding of scheduling

design)

4



## scheduling can reduce delay

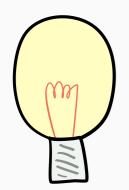


Bad news:

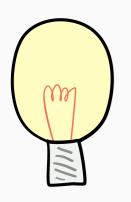
limited understanding of scheduling

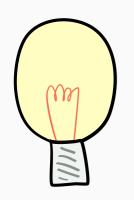


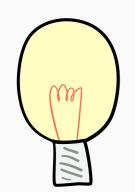
evaluation



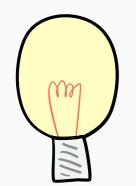
We need:





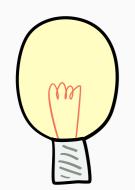








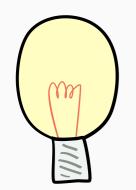
- Worst-case modeling
- Complex algorithms







- Worst-case modeling
- Complex algorithms







- Worst-case modeling
- Complex algorithms

- Stochastic modeling
- Simple algorithms



## rigorous theory of scheduling



**CS** Theory



- Worst-case modeling
- Complex algorithms



- Stochastic modeling
- Simple algorithms



## rigorous theory of scheduling



#### **CS** Theory



- Worst-case modeling
- Complex algorithms





- Stochastic modeling
- Simple algorithms



## rigorous theory of scheduling



## **CS** Theory



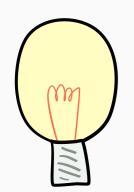
- Worst-case modeling
- Complex algorithms







- Stochastic modeling
- Simple algorithms



## rigorous theory of scheduling



## **CS** Theory



- Worst-case modeling
- Complex algorithms

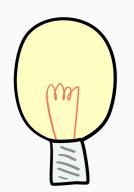






- Stochastic modeling
- Simple algorithms





## rigorous theory of scheduling



## **CS** Theory



- Worst-case modeling
- Complex algorithms





## Queueing Theory

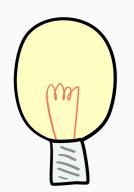


- Stochastic modeling
- Simple algorithms





Best to learn from both



## rigorous theory of scheduling



#### **CS** Theory



- Worst-case modeling
- Complex algorithms





## Queueing Theory



- Stochastic modeling
- Simple algorithms





Best to learn from both

scheduling with

## multiple servers

scheduling with

multiple servers

scheduling with

noisy predictions

scheduling with

multiple servers



**TCS** 



Queueing

scheduling with

noisy predictions



**TCS** 



Queueing

#### Today's talk

scheduling with

multiple servers



**TCS** 



Queueing

scheduling with

noisy predictions



**TCS** 



Queueing



Powered by new tools in queueing theory

#### Today's talk

scheduling with

multiple servers



**TCS** 



Queueing

scheduling with

noisy predictions



**TCS** 

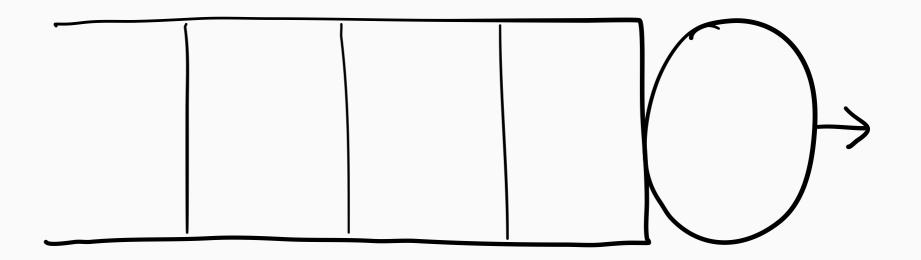


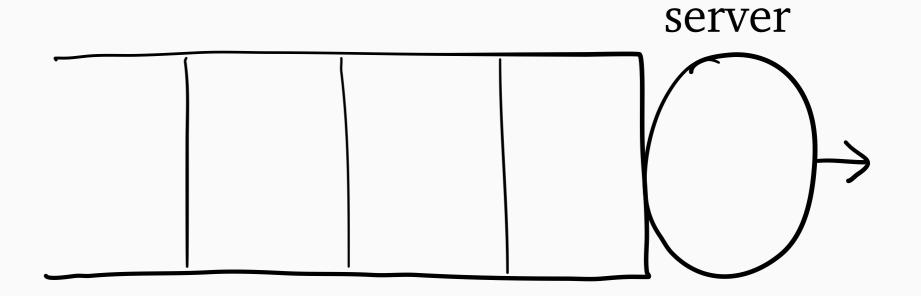
Queueing

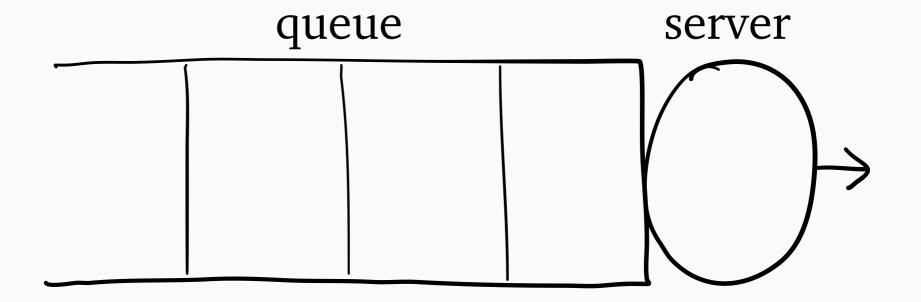


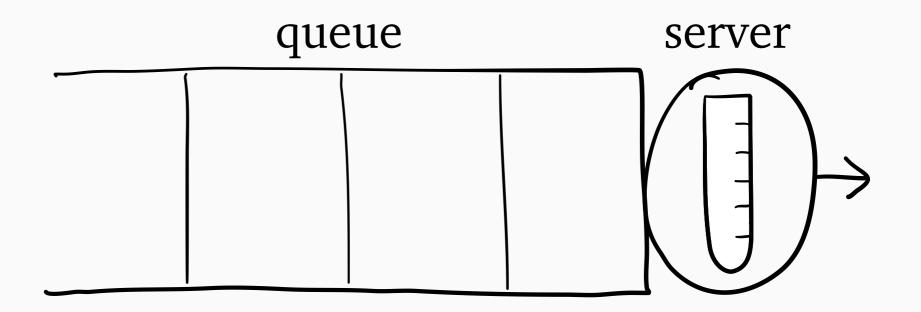
Powered by new tools in queueing theory

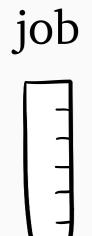


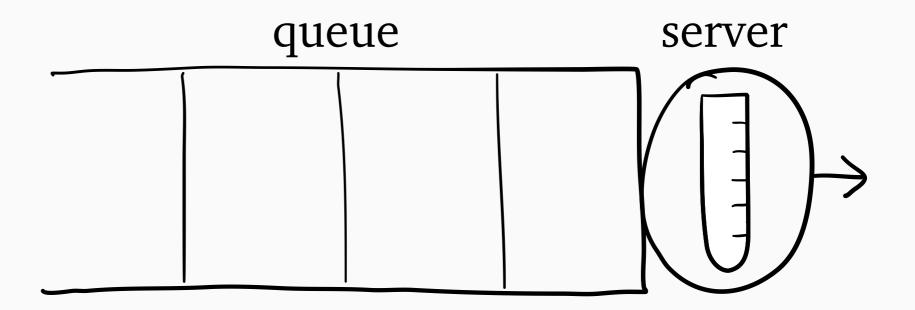


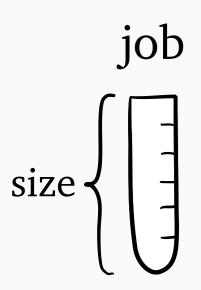


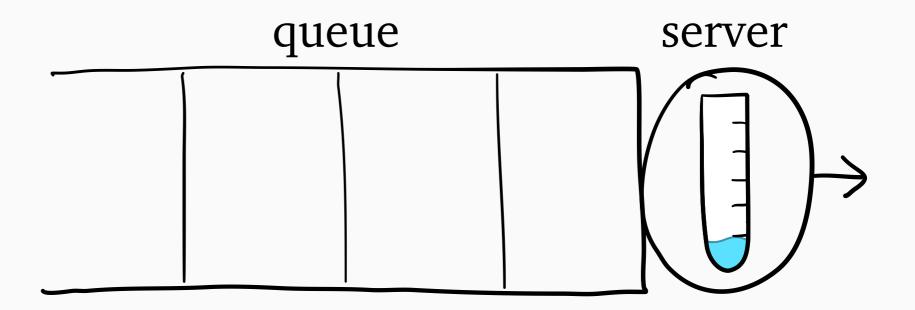


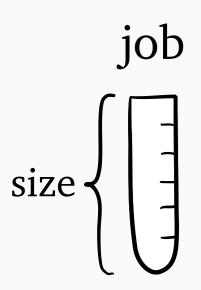


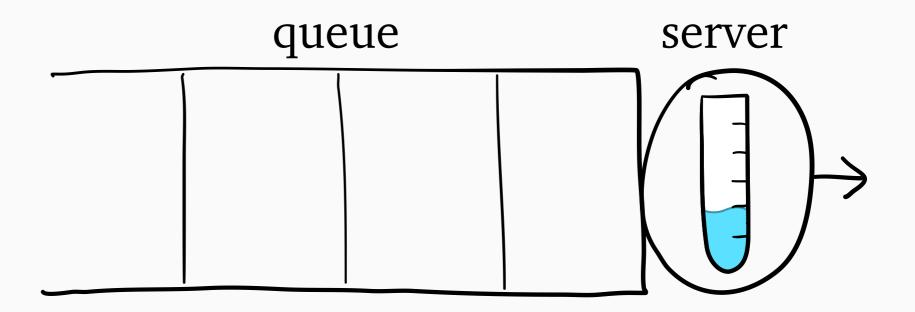


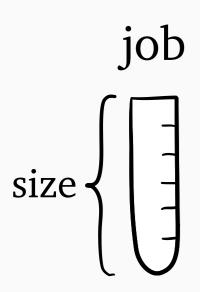


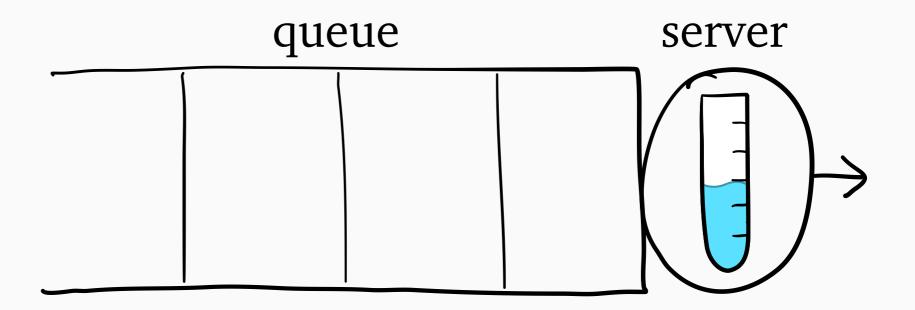


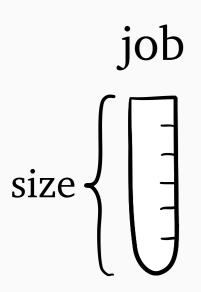


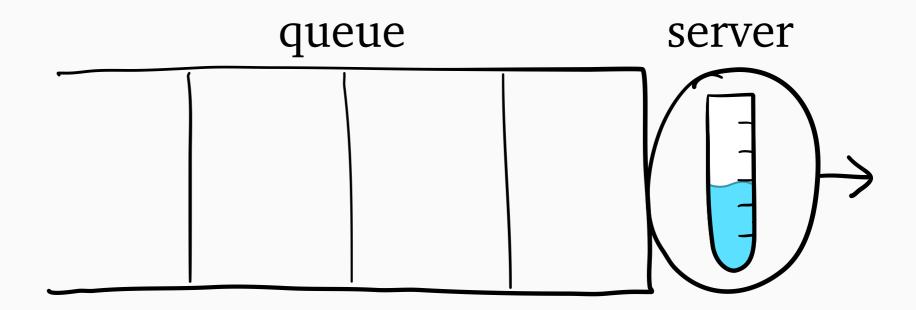


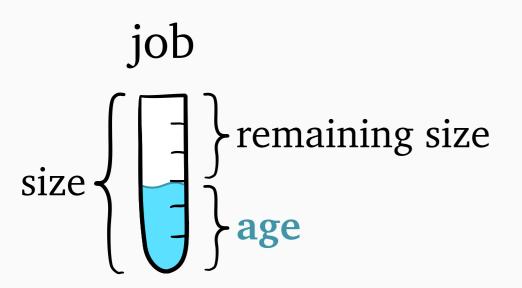


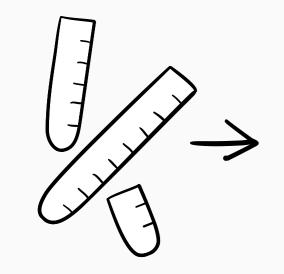


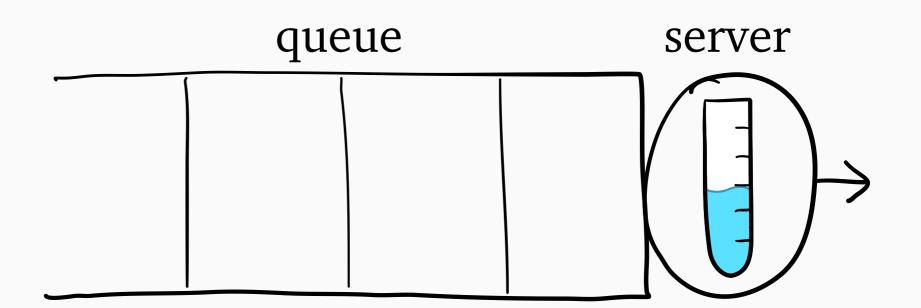


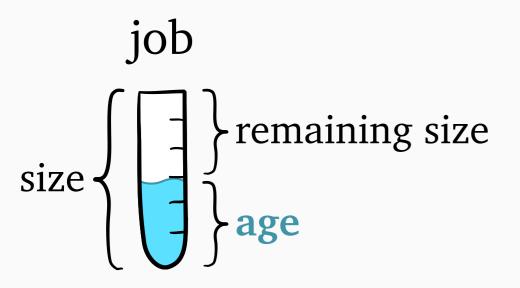


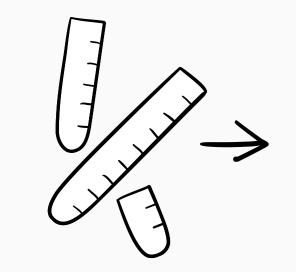


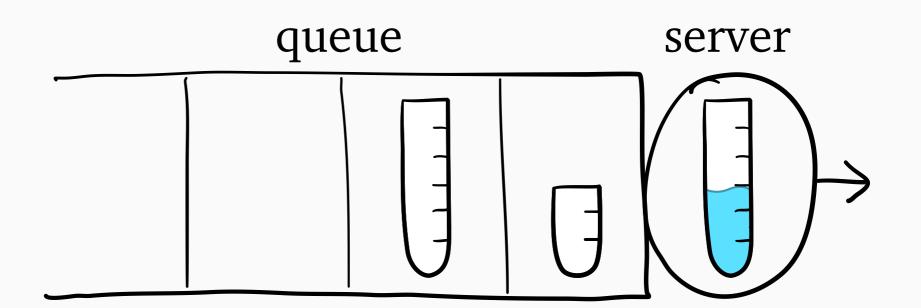


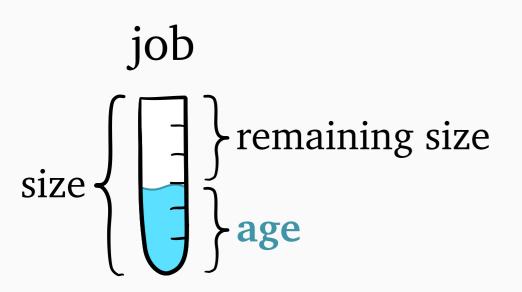


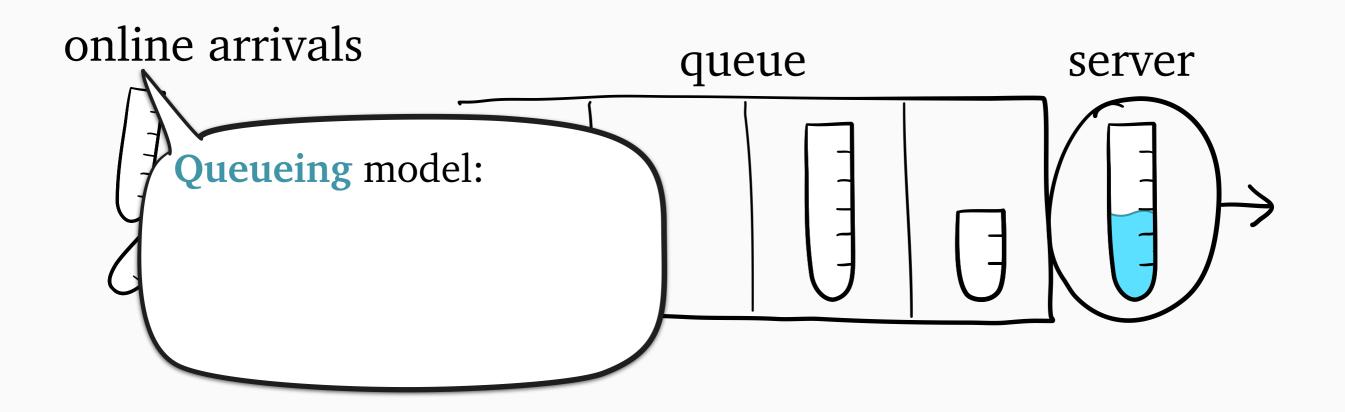


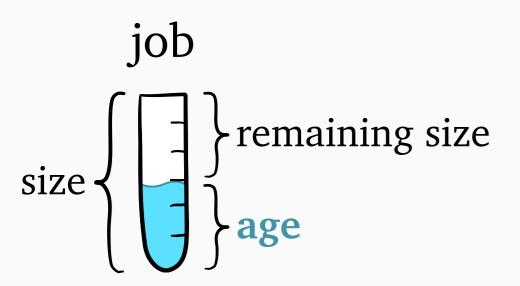


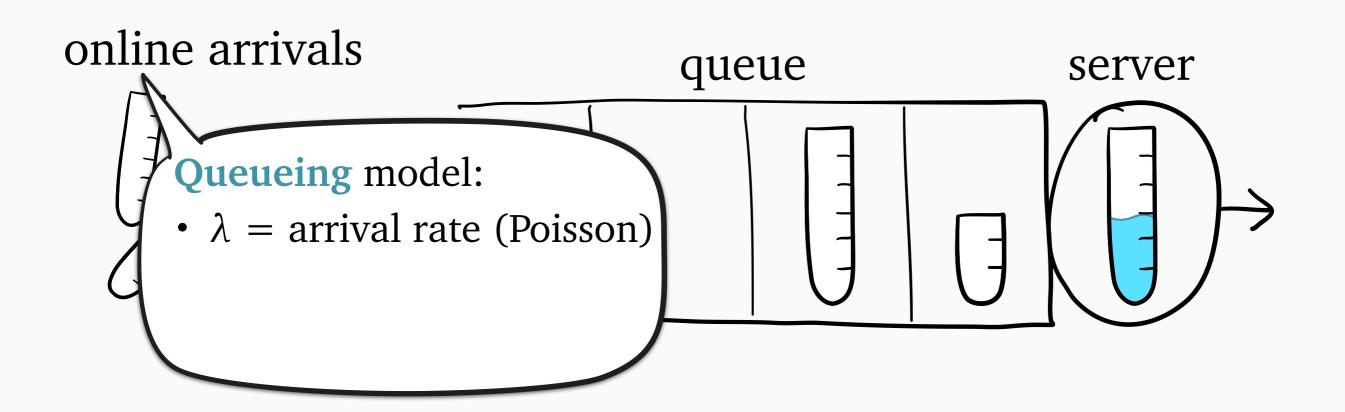


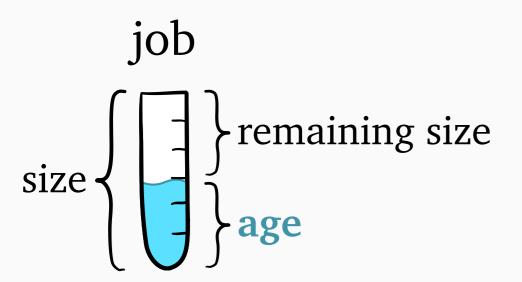


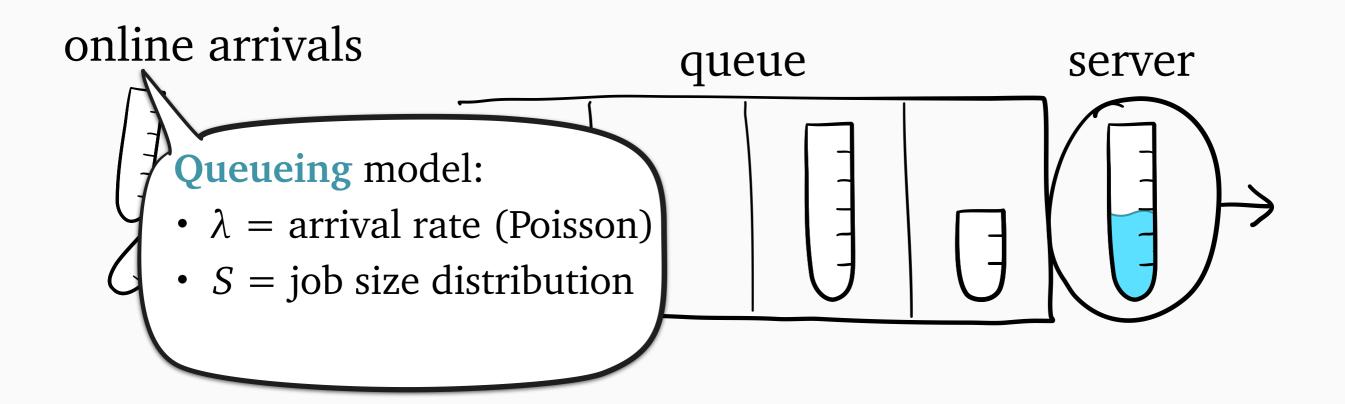


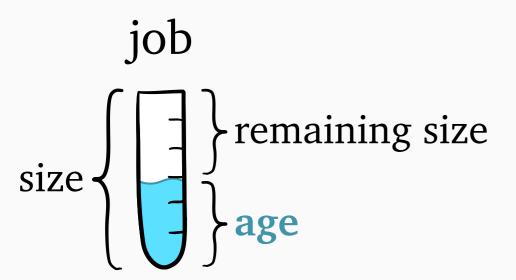


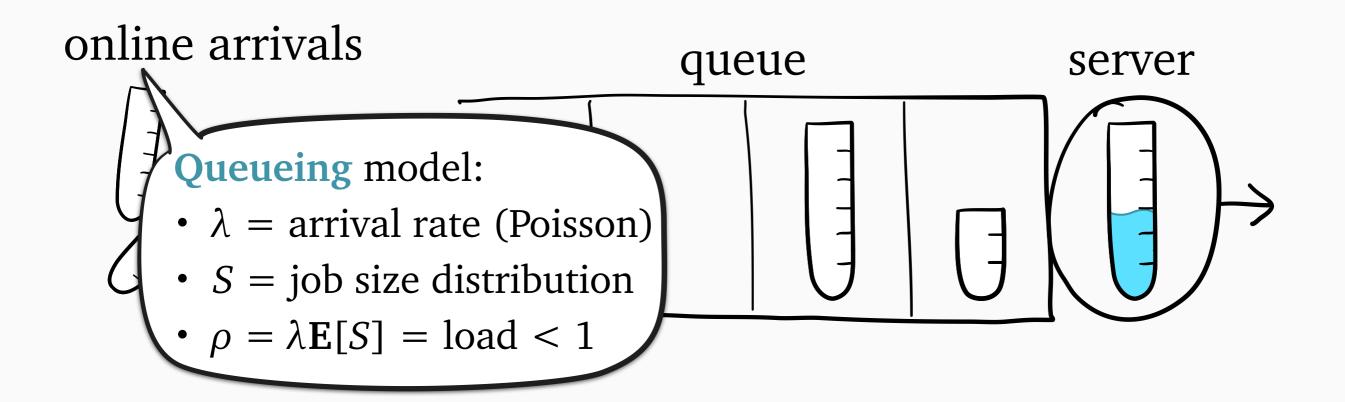


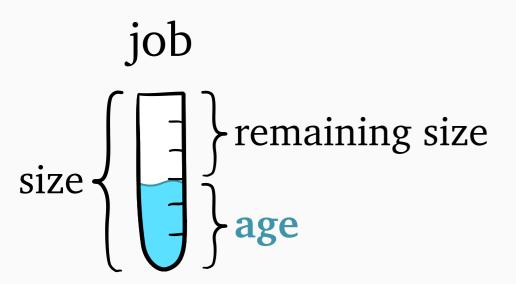


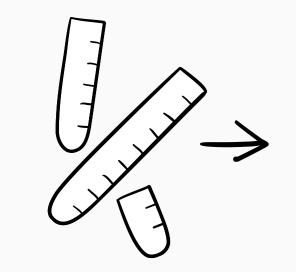


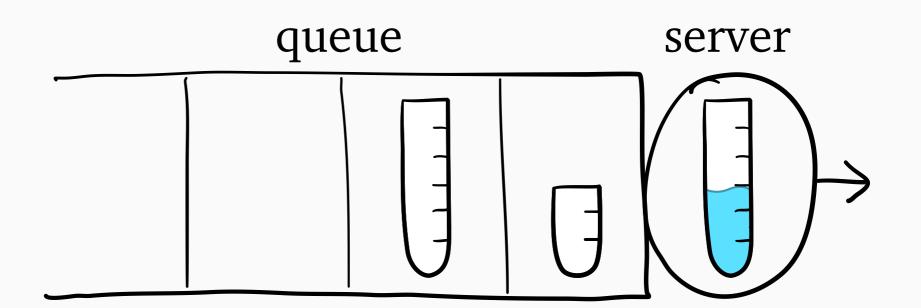


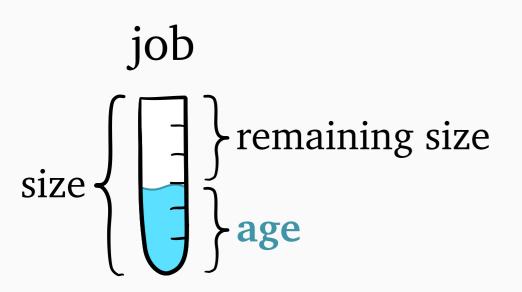


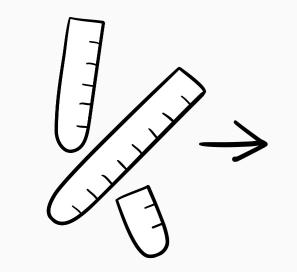


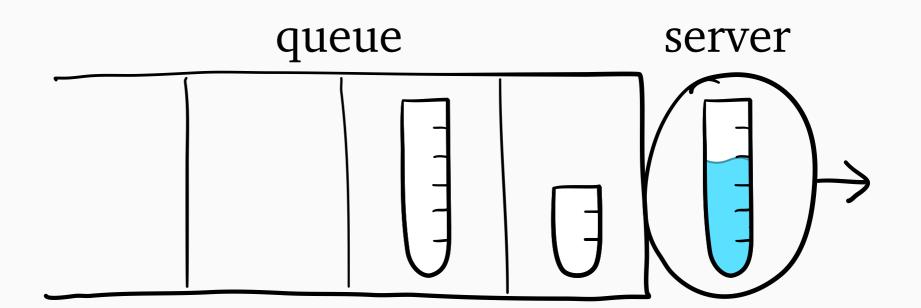


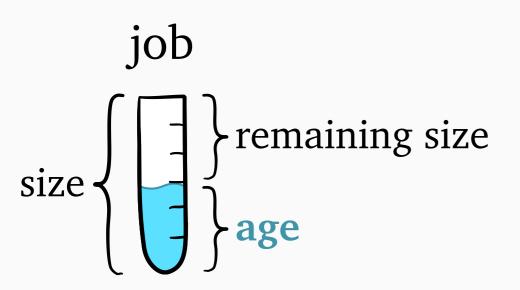


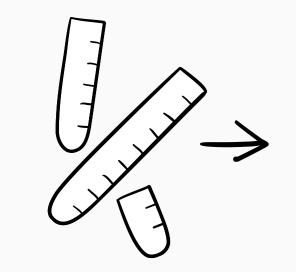


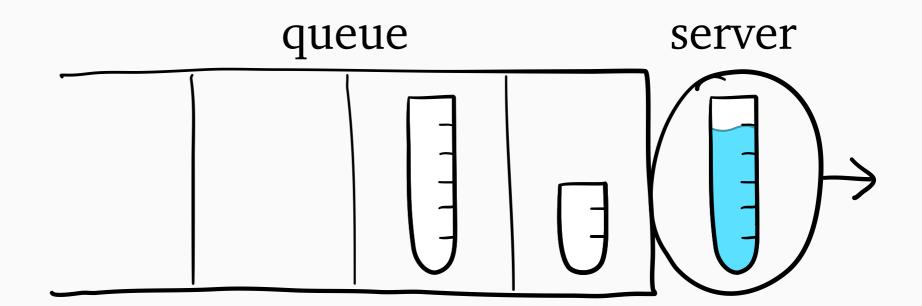


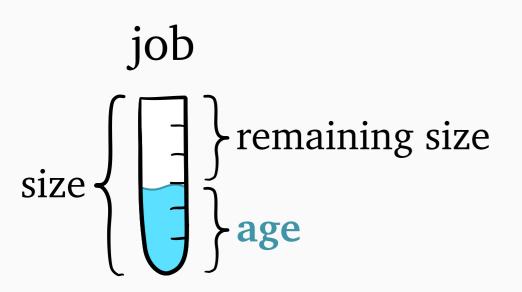


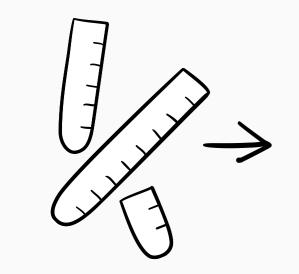


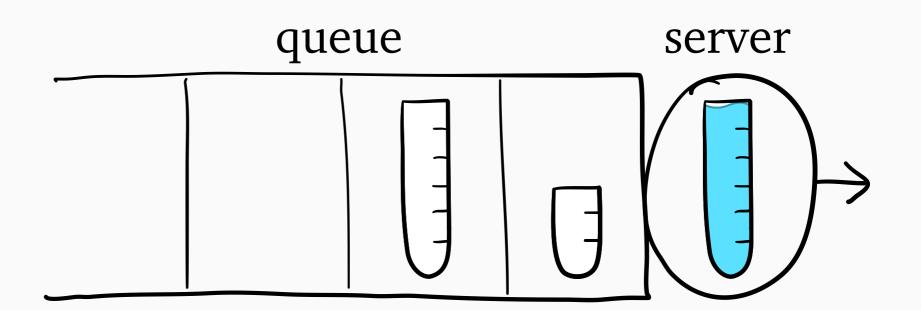


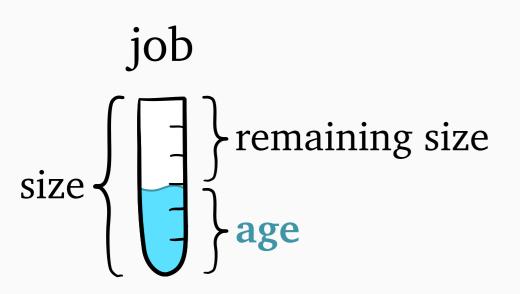


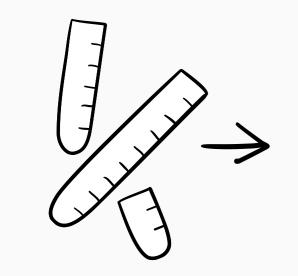


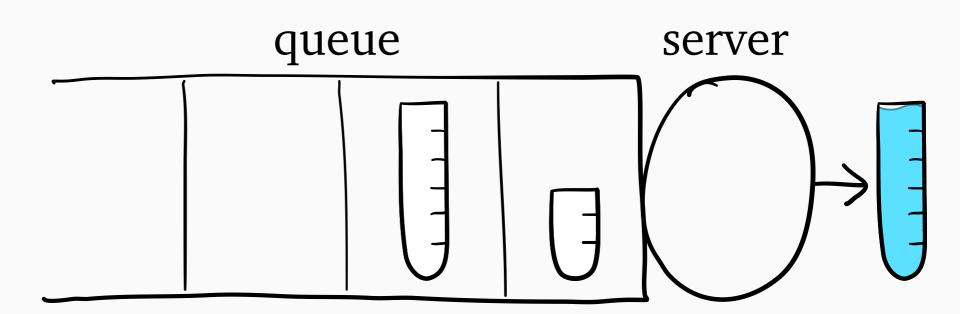


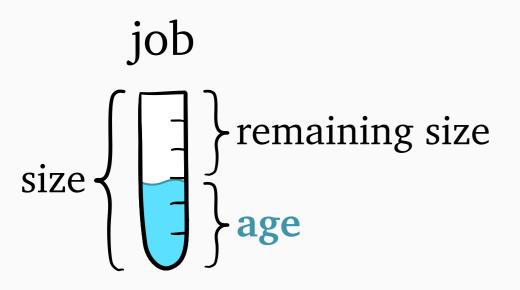


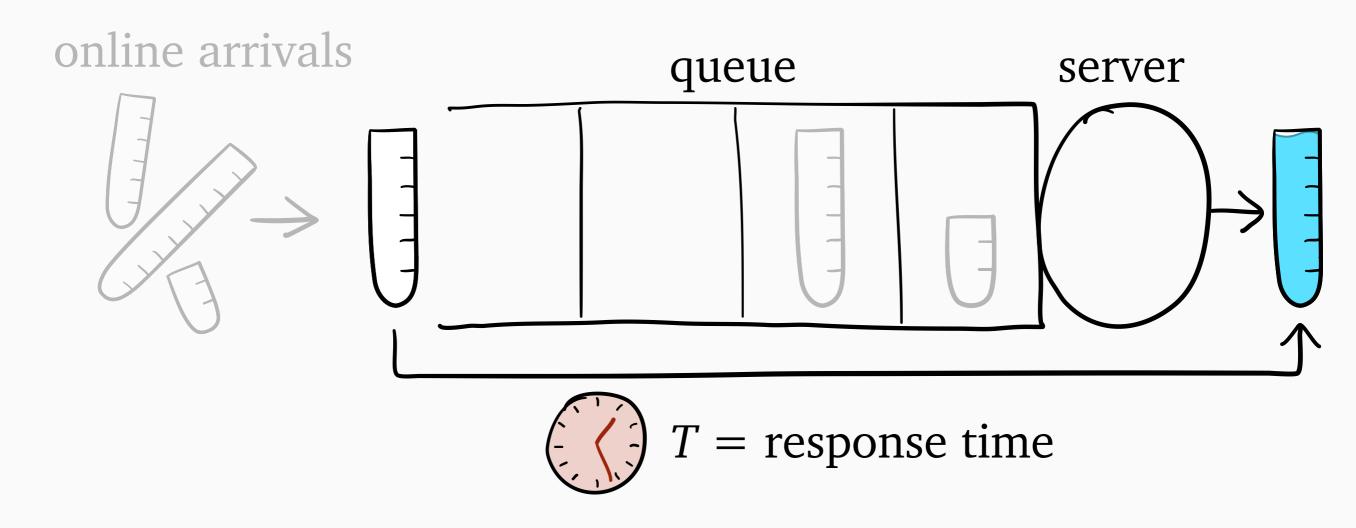


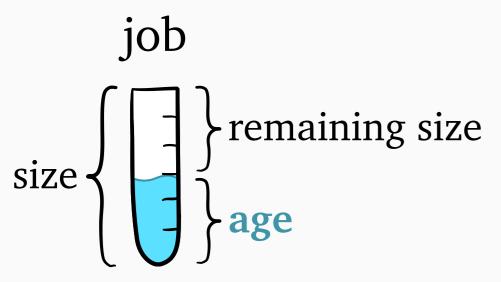


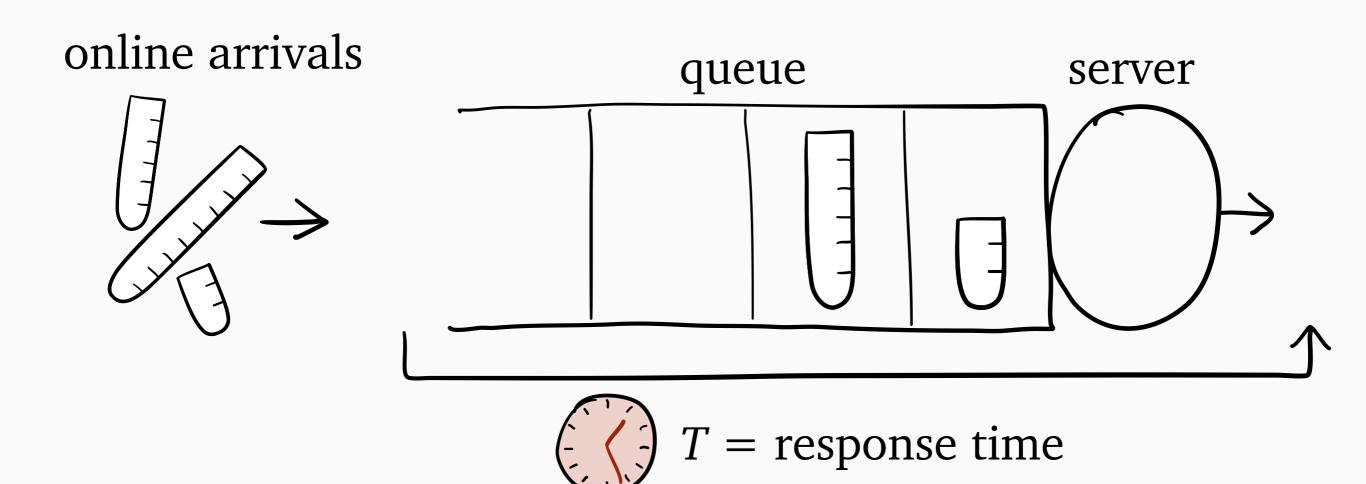


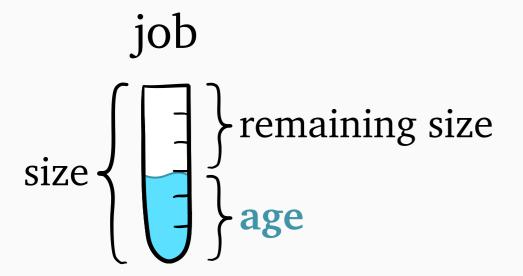






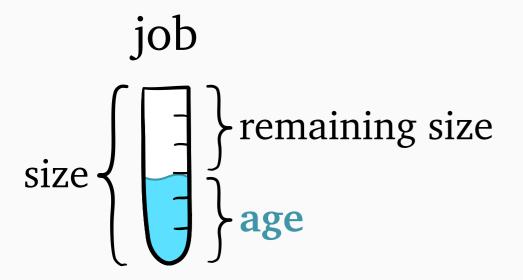






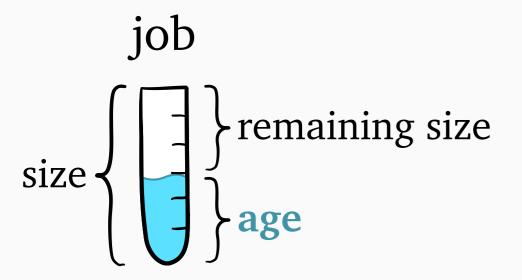
online arrivals

queue T = T T = Tqueue T = T

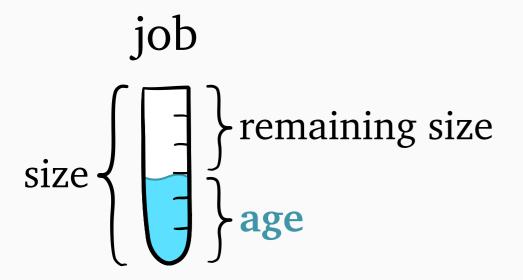


online arrivals

queue T = T T = Tqueue T = T

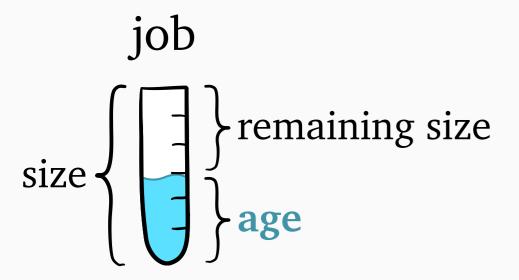


online arrivals  $\begin{array}{c}
\text{queue} \\
\text{server}
\end{array}$  T = response time



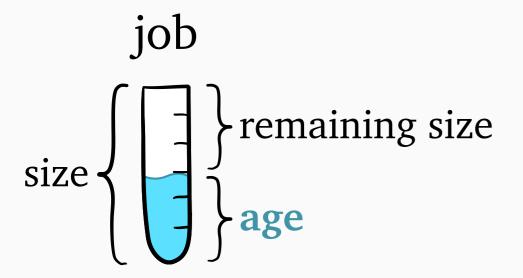
online arrivals

queue T = T T = Tqueue T = T

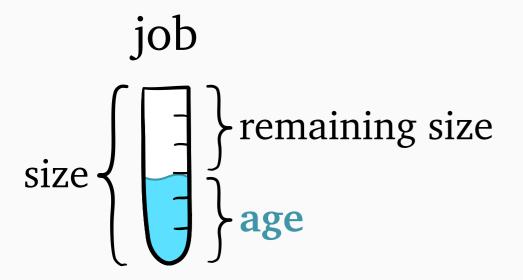


online arrivals

queue T = response time

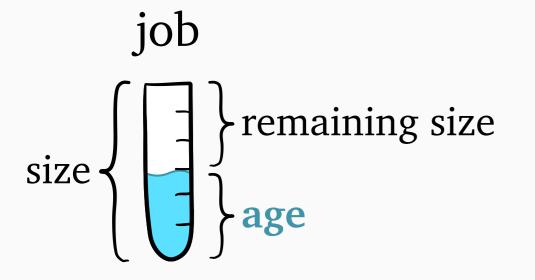


online arrivals  $\begin{array}{c}
\text{queue} \\
\text{server}
\end{array}$  T = response time



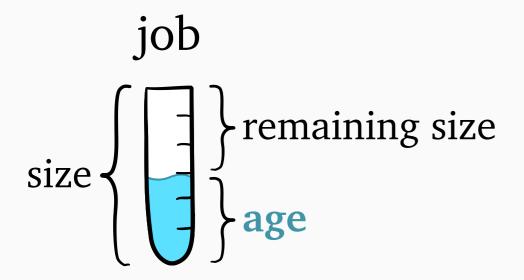
online arrivals

queue T = T T = Tqueue T = T



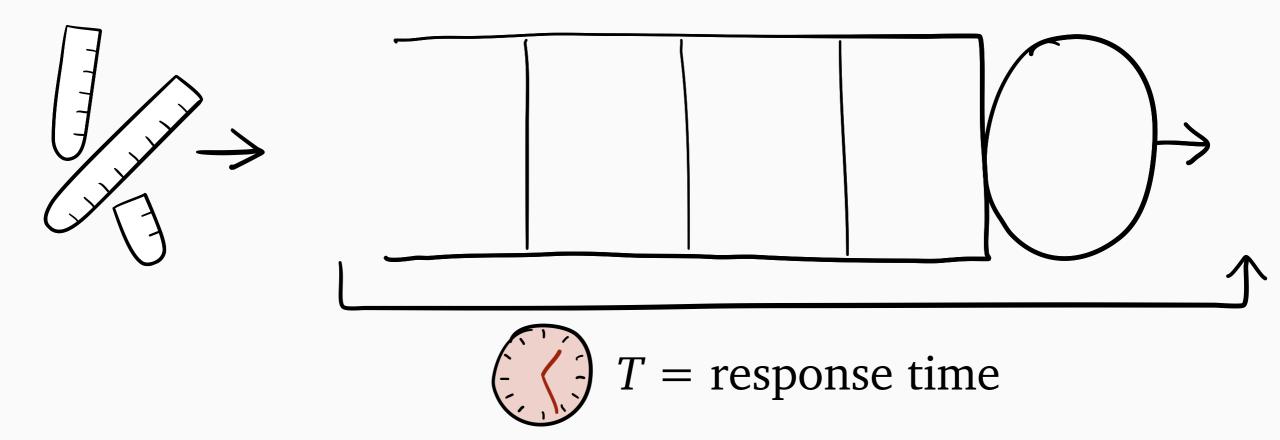
**Question:** schedule to minimize  $\mathbf{E}[T]$ ?

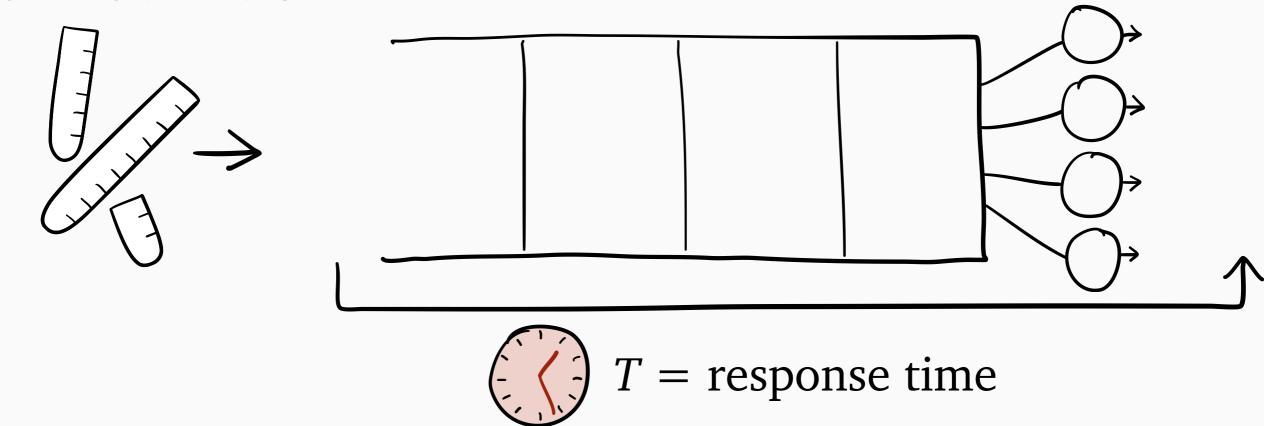
online arrivals queue server = response time **SRPT** 



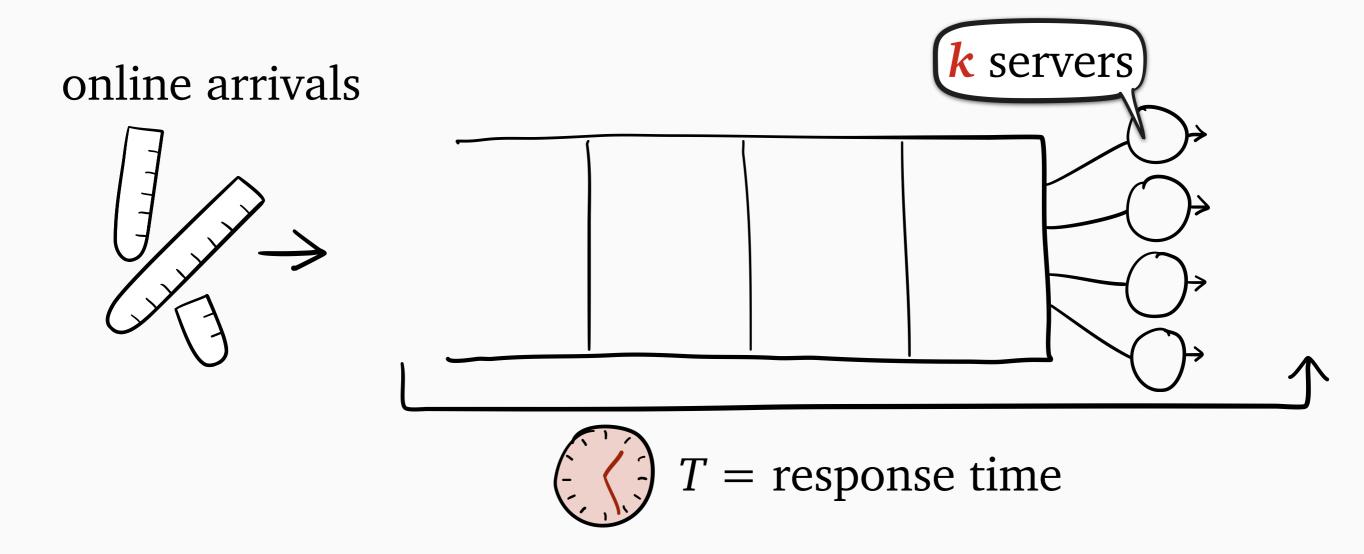
shortest remaining processing time

**Question**: schedule to minimize  $\mathbf{E}[T]$ ?



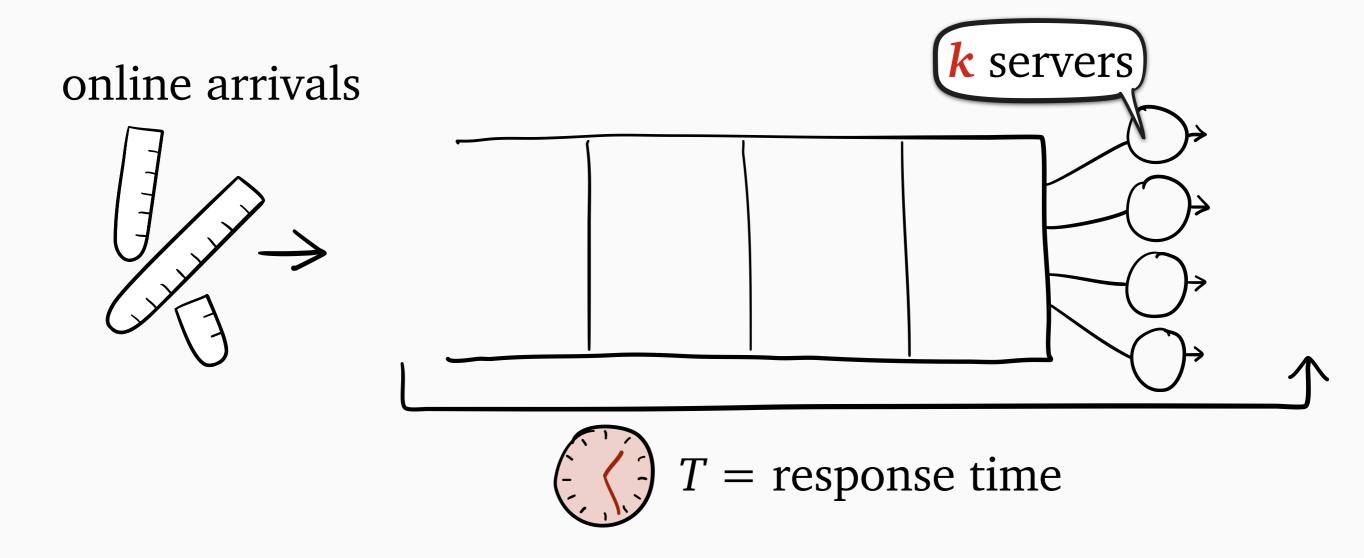


online arrivals t servers T = response time



SRPT-1 (single-server): serves job of least remaining size

### Multiserver scheduling



SRPT-1 (single-server): serves job of least remaining size

**SRPT-k** (multiserver): serves k jobs of least remaining size

TCS [Leonardi & Raz, 2007]: not great, but best possible

TCS [Leonardi & Raz, 2007]: not great, but best possible

**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

$$\frac{\mathbf{E}[T_{\text{SRPT-}k}]}{\mathbf{E}[T_{\text{OPT-}k}]} \le O\left(\min\left\{\log\frac{\# \text{ jobs}}{k}, \log\frac{\max \text{ size}}{\min \text{ size}}\right\}\right)$$

TCS [Leonardi & Raz, 2007]: not great, but best possible

**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

$$\frac{\mathbf{E}[T_{\text{SRPT-}k}]}{\mathbf{E}[T_{\text{OPT-}k}]} \le O\left(\min\left\{l_{k}^{\# \text{ jobs}}, \log\frac{\max \text{ size}}{\min \text{ size}}\right\}\right)$$

TCS [Leonardi & Raz, 2007]: not great, but best possible

**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

$$\frac{\mathbf{E}[T_{\text{SRPT-}k}]}{\mathbf{E}[T_{\text{OPT-}k}]} \le O\left(\min\left\{1, \frac{\text{\# jobs}}{k}, \log\frac{\max \text{ size}}{\min \text{ size}}\right\}\right)$$

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**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

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TCS [Leonardi & Raz, 2007]: not great, but best possible

**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

$$\frac{\mathbf{E}[T_{\text{SRPT-}k}]}{\mathbf{E}[T_{\text{OPT-}k}]} \leq O\left(\min\left\{l_{k}^{\# \text{ jobs}}, \log \frac{\max \text{ size}}{\min \text{ size}}\right\}\right)$$

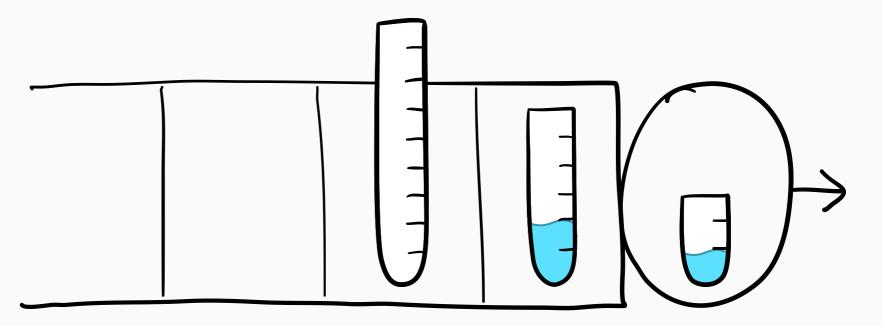
TCS [Leonardi & Raz, 2007]: not great, but best possible

**Theorem:** competitive ratio of SRPT-k vs. offline OPT-k is

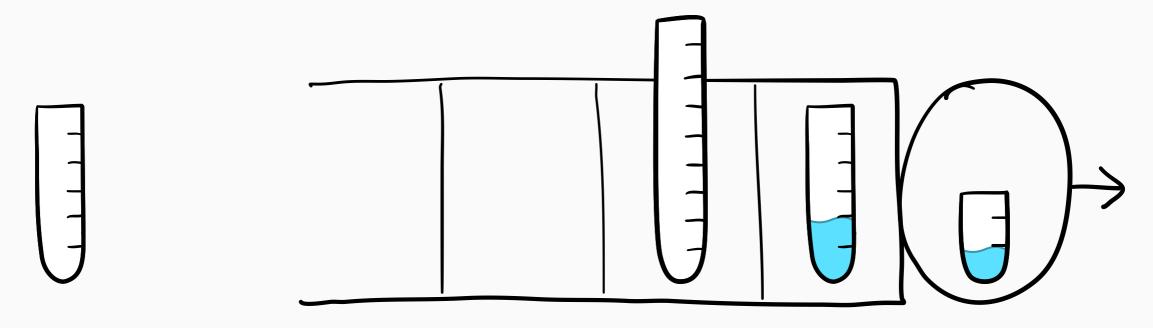
$$\frac{\mathbf{E}[T_{\text{SRPT-}k}]}{\mathbf{E}[T_{\text{OPT-}k}]} \leq O\left(\min\left\{l_{k}^{\# \text{ jobs}}, \log \frac{\max \text{ size}}{\min \text{ size}}\right\}\right)$$

with matching lower bound

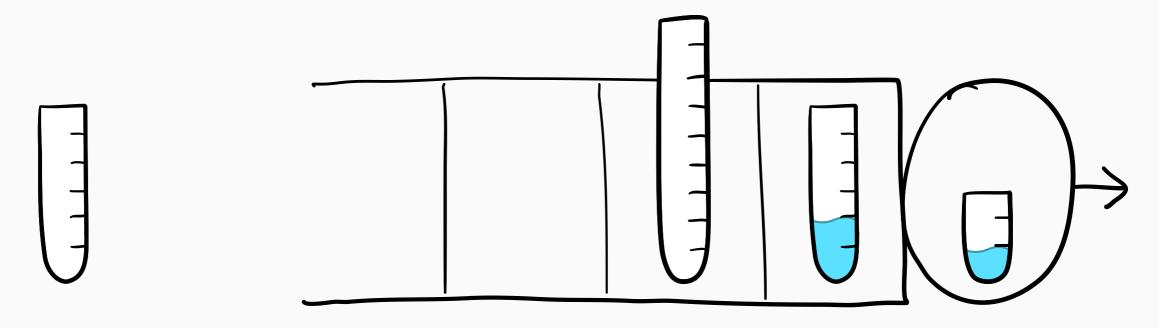
Queueing: decades-old open problem!



[Schrage & Miller, 1966]

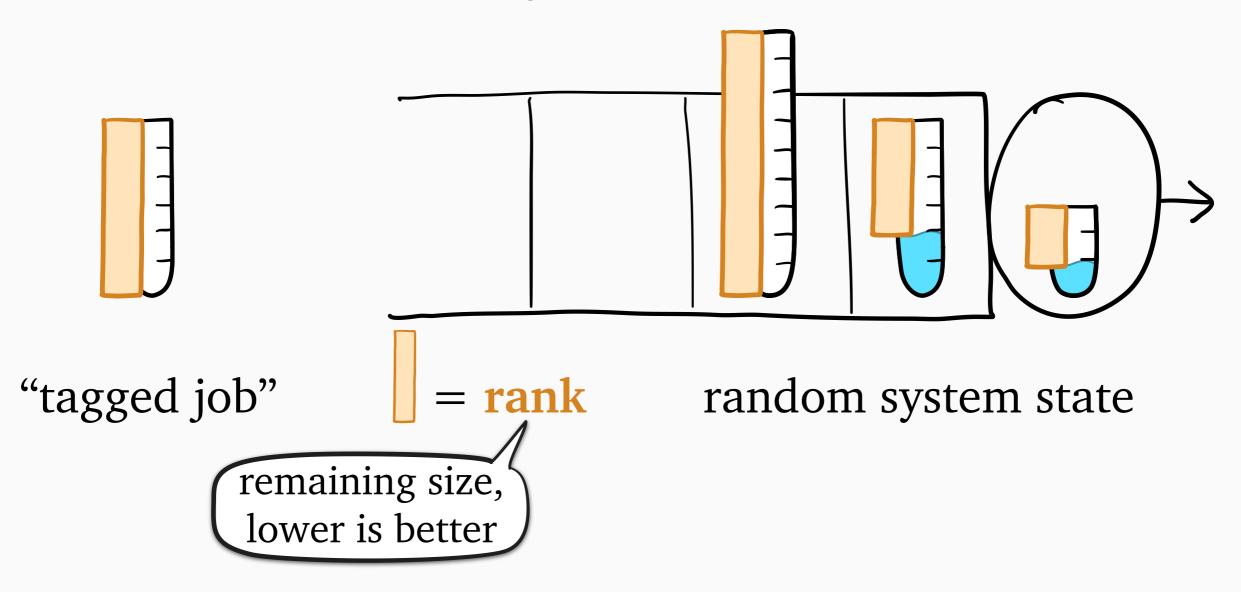


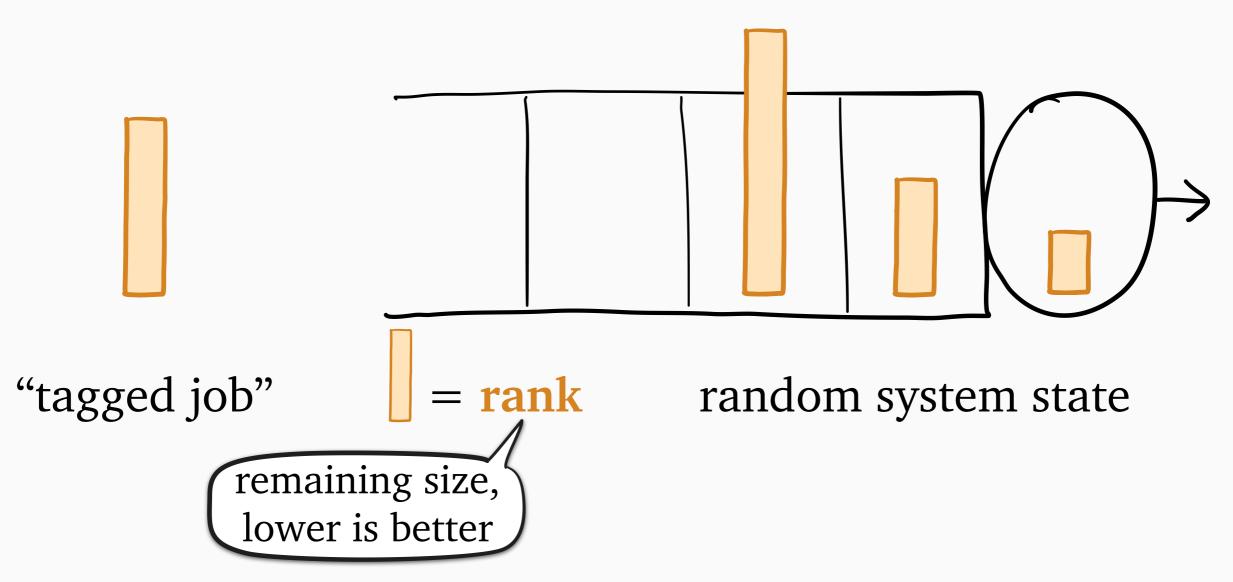
"tagged job"



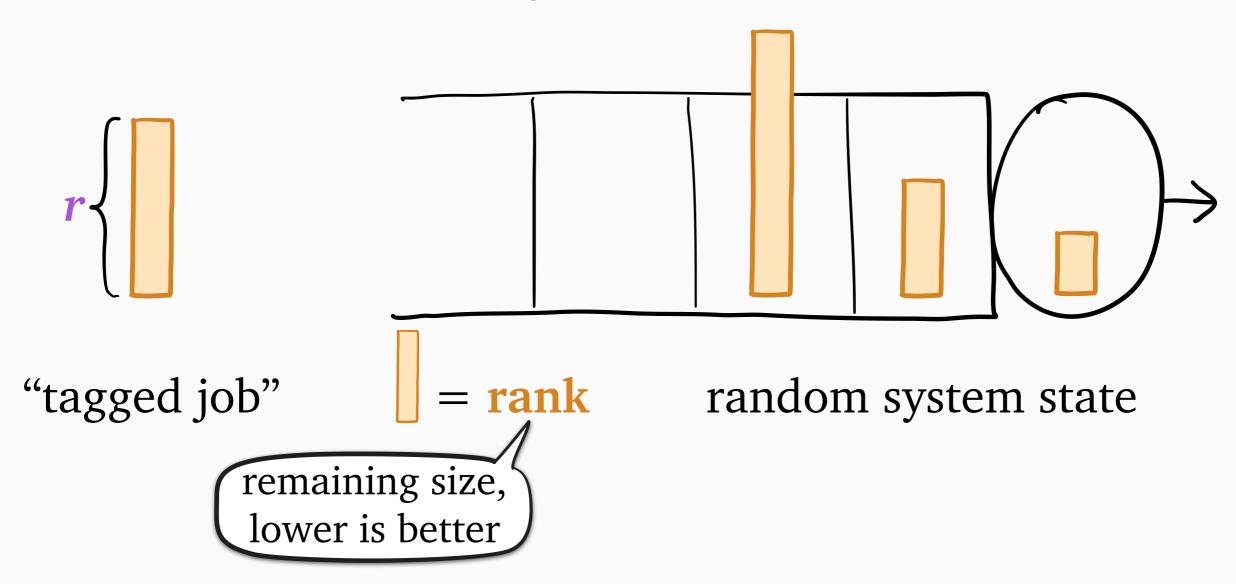
"tagged job"

random system state





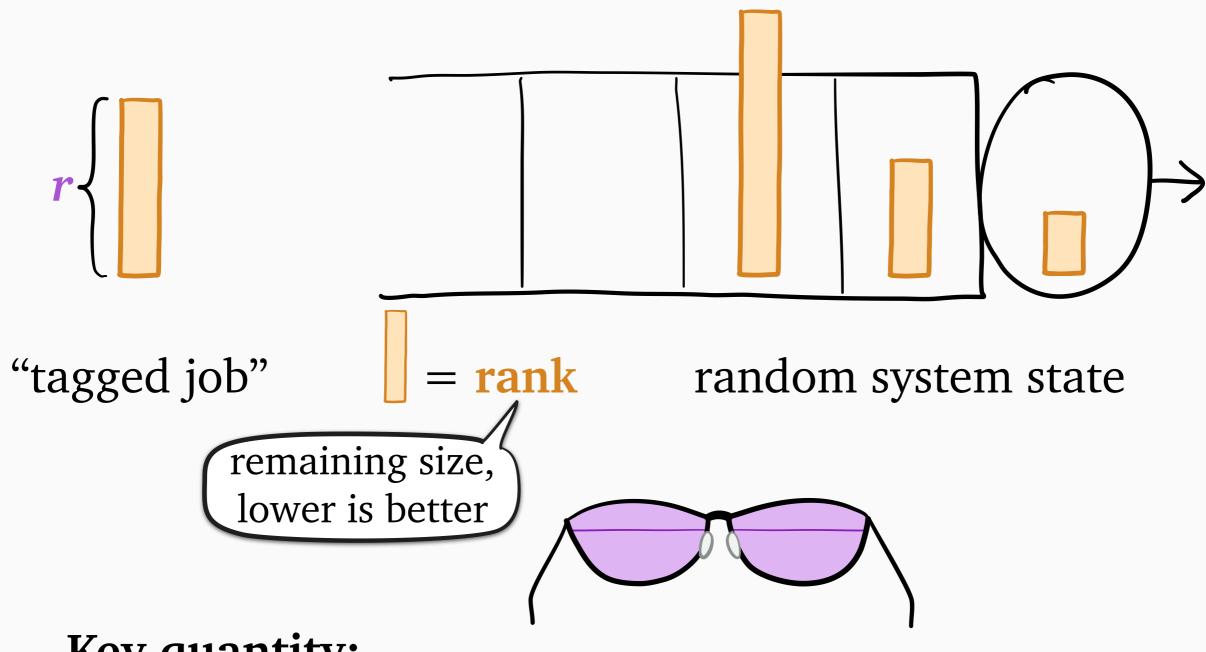
[Schrage & Miller, 1966]



#### **Key quantity:**

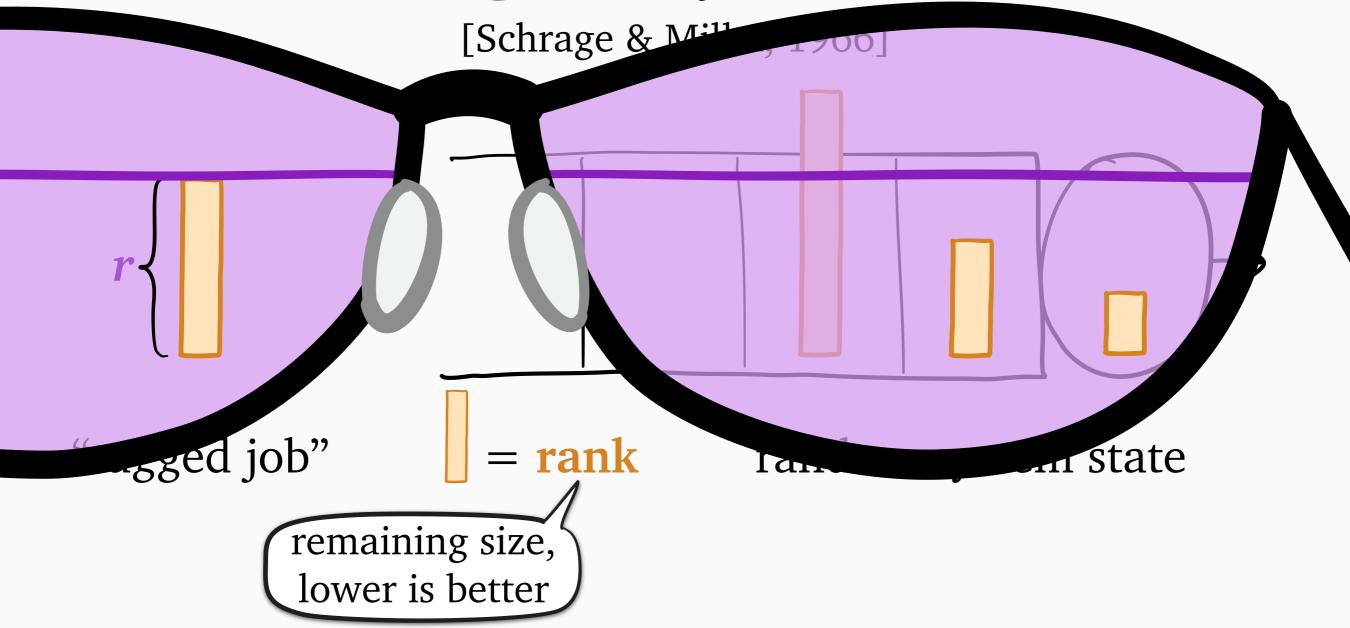
W(r) = r-work" = work relevant to job of rank r

[Schrage & Miller, 1966]



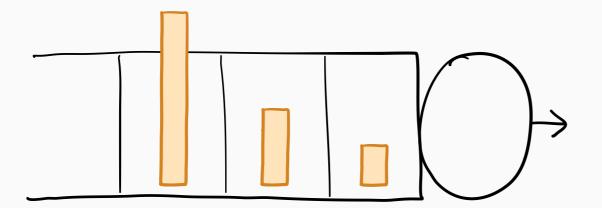
#### **Key quantity:**

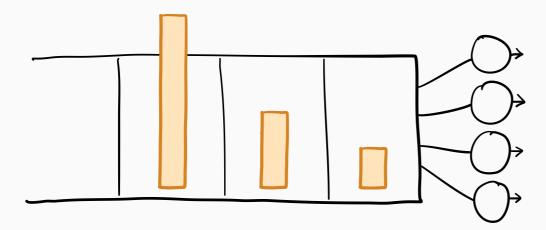
W(r) = r-work" = work relevant to job of rank r



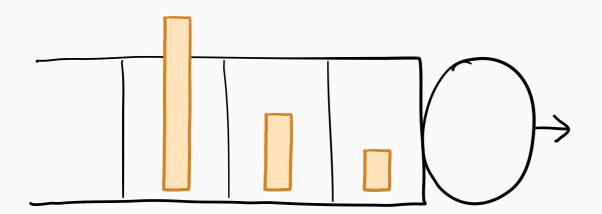
#### **Key quantity:**

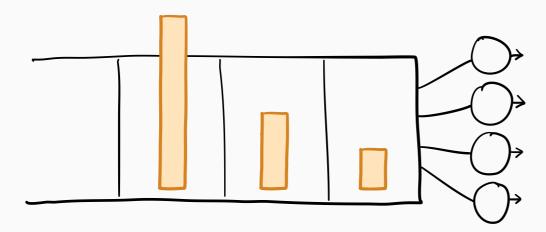
W(r) ="r-work" = work relevant to job of rank r

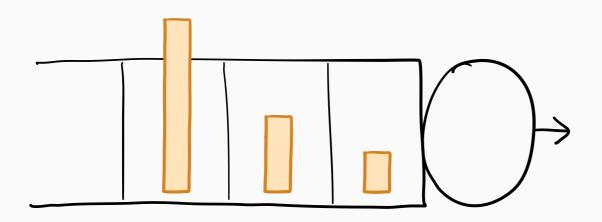




server is "choke point"

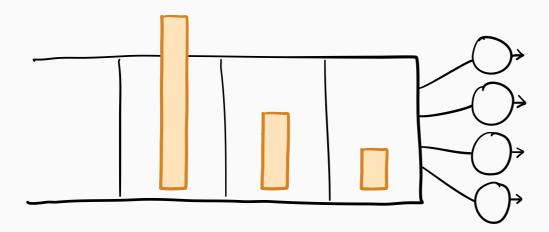


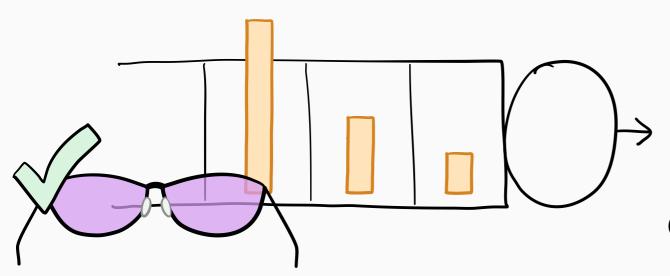




server is "choke point"

rank ordering absolute

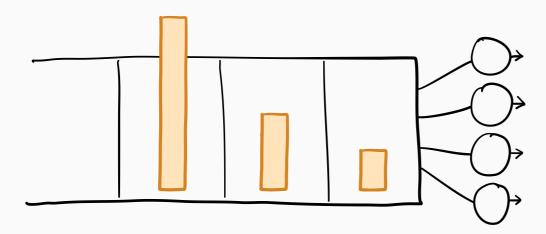


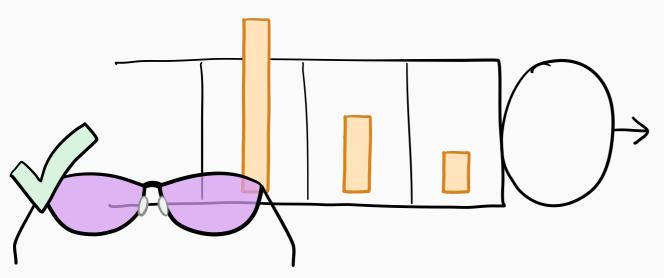


server is "choke point"

rank ordering absolute

observed *r*-work determines *T* 



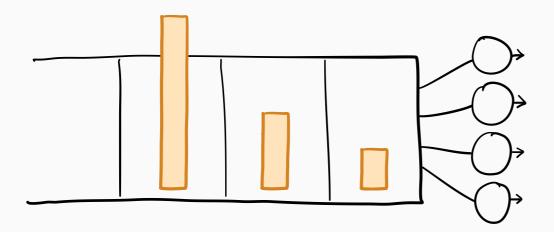


server is "choke point"

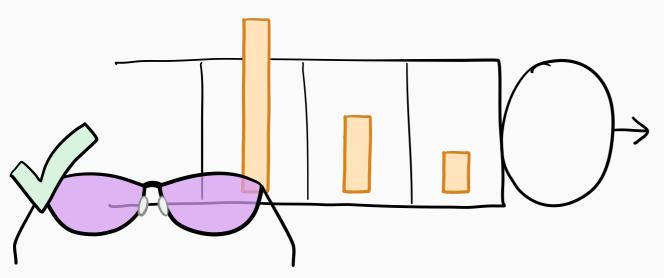
rank ordering absolute

observed *r*-work determines *T* 

#### Multiserver system



no single "choke point"

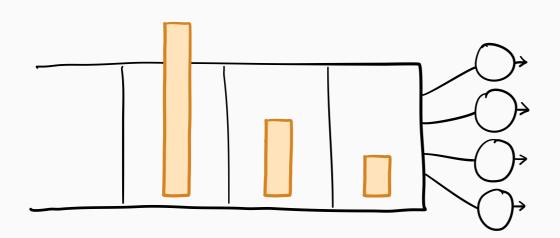


server is "choke point"

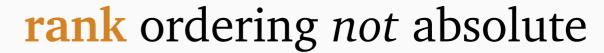
rank ordering absolute

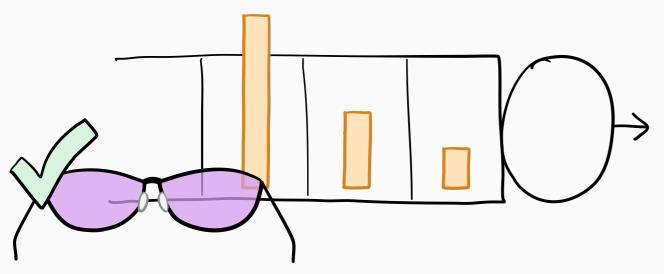
observed *r*-work determines *T* 

#### Multiserver system



no single "choke point"



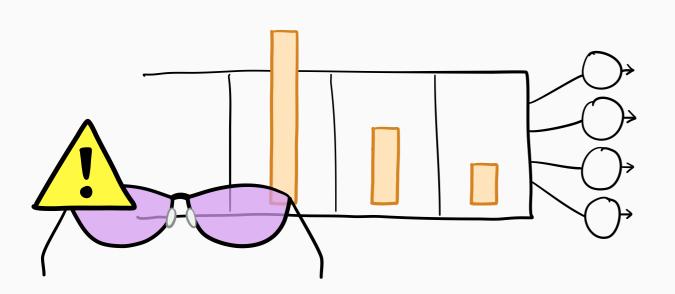


server is "choke point"

rank ordering absolute

observed *r*-work determines *T* 

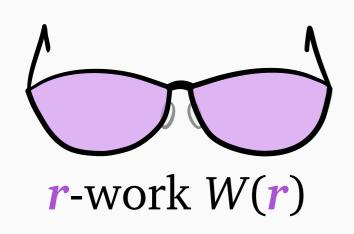
#### Multiserver system

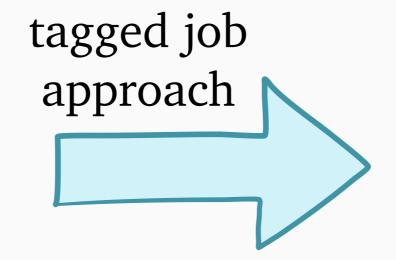


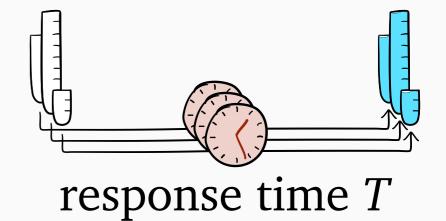
no single "choke point"

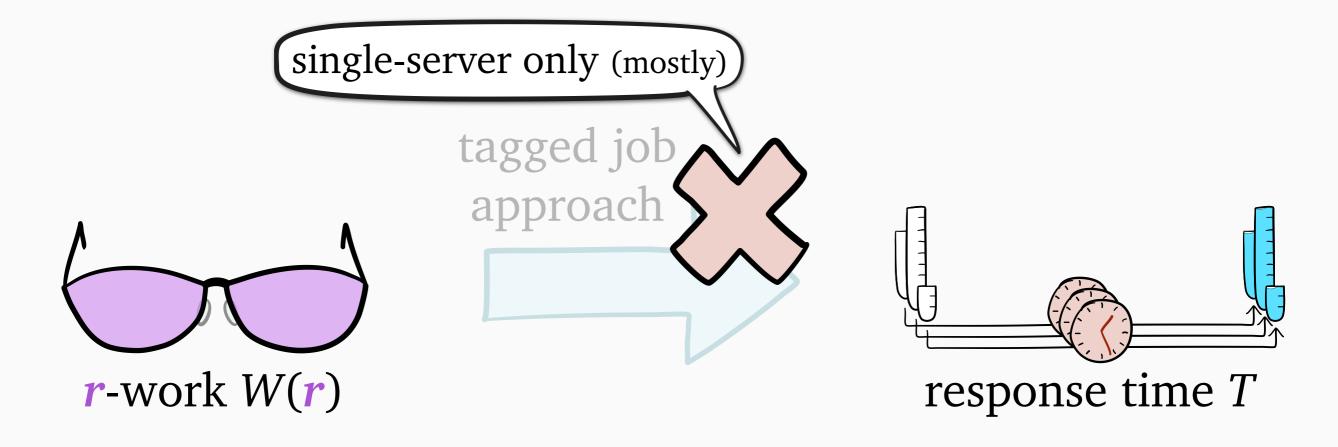
rank ordering not absolute

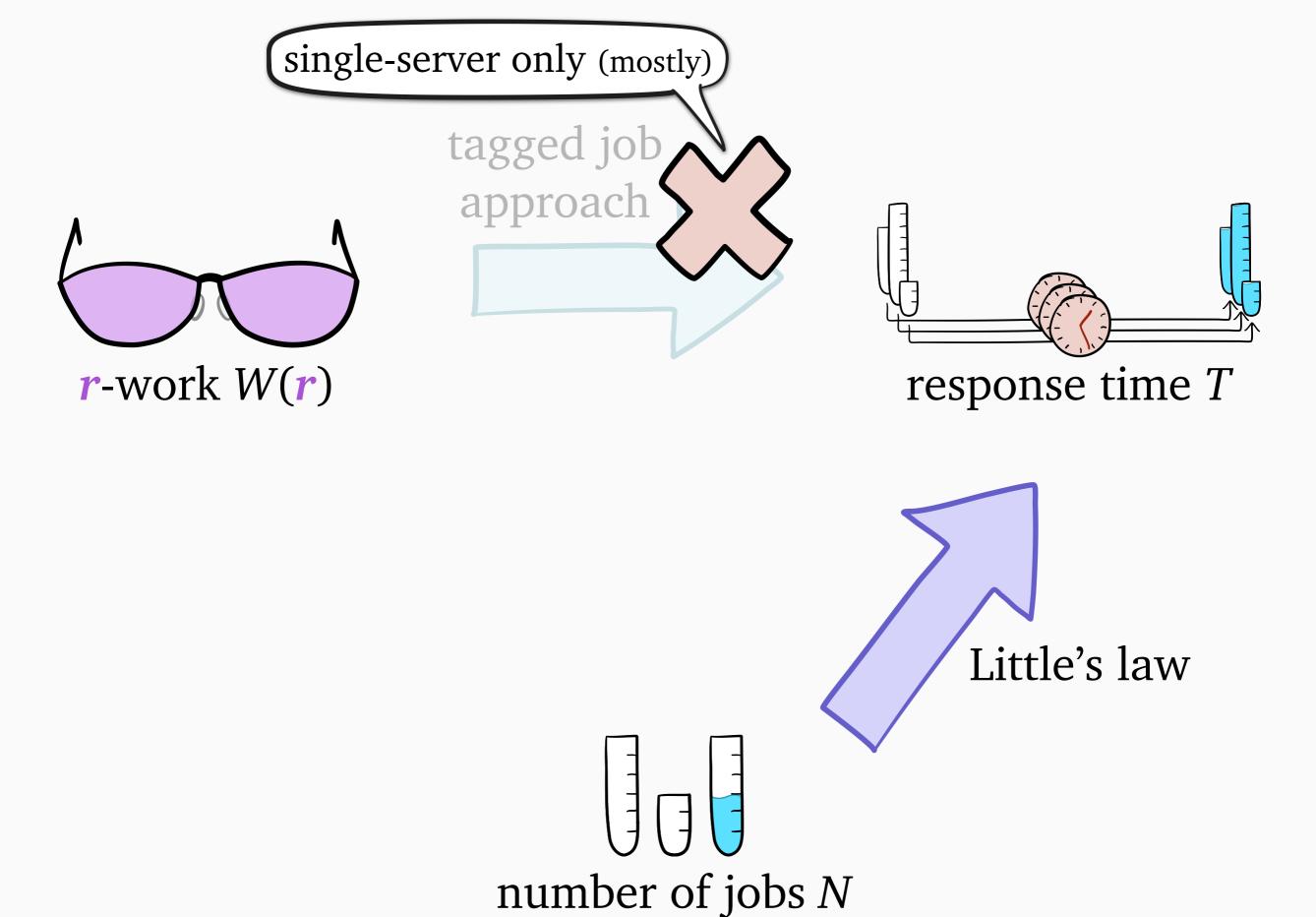
observed *r*-work not enough!

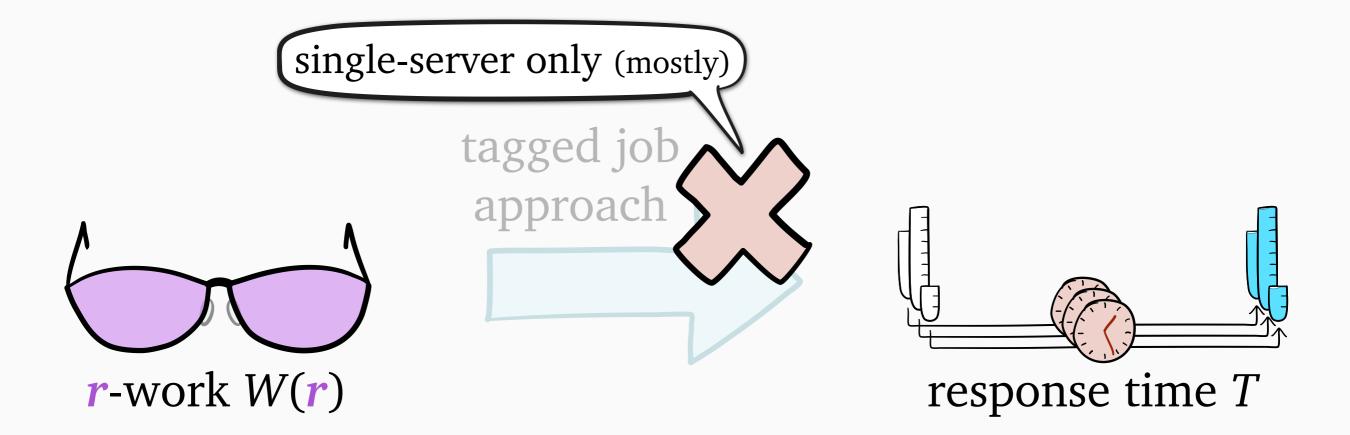


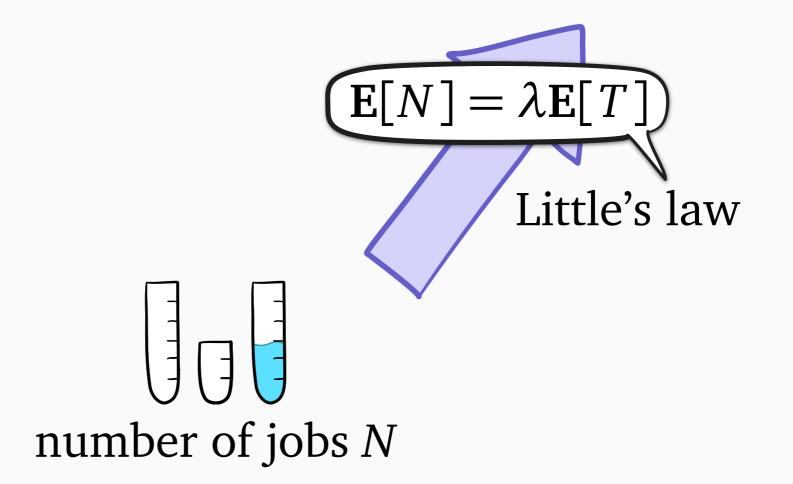


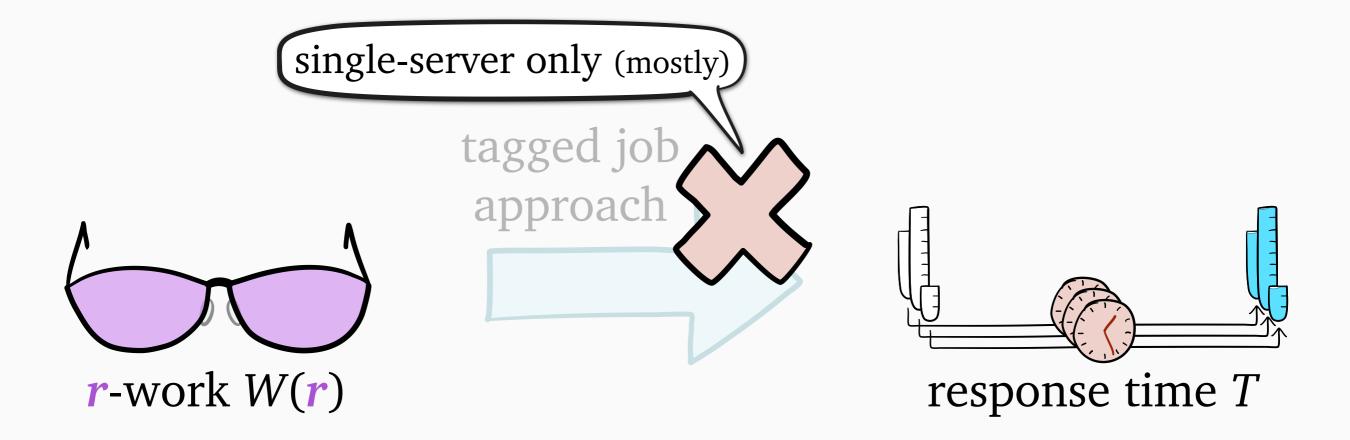


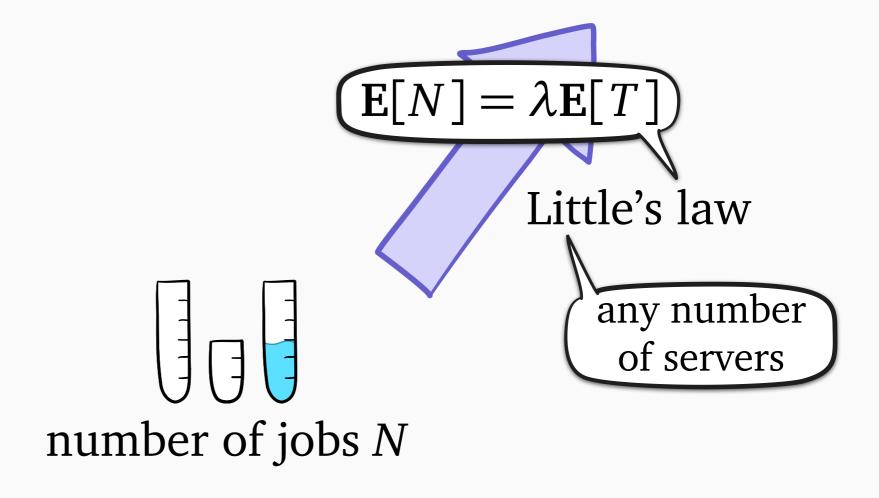


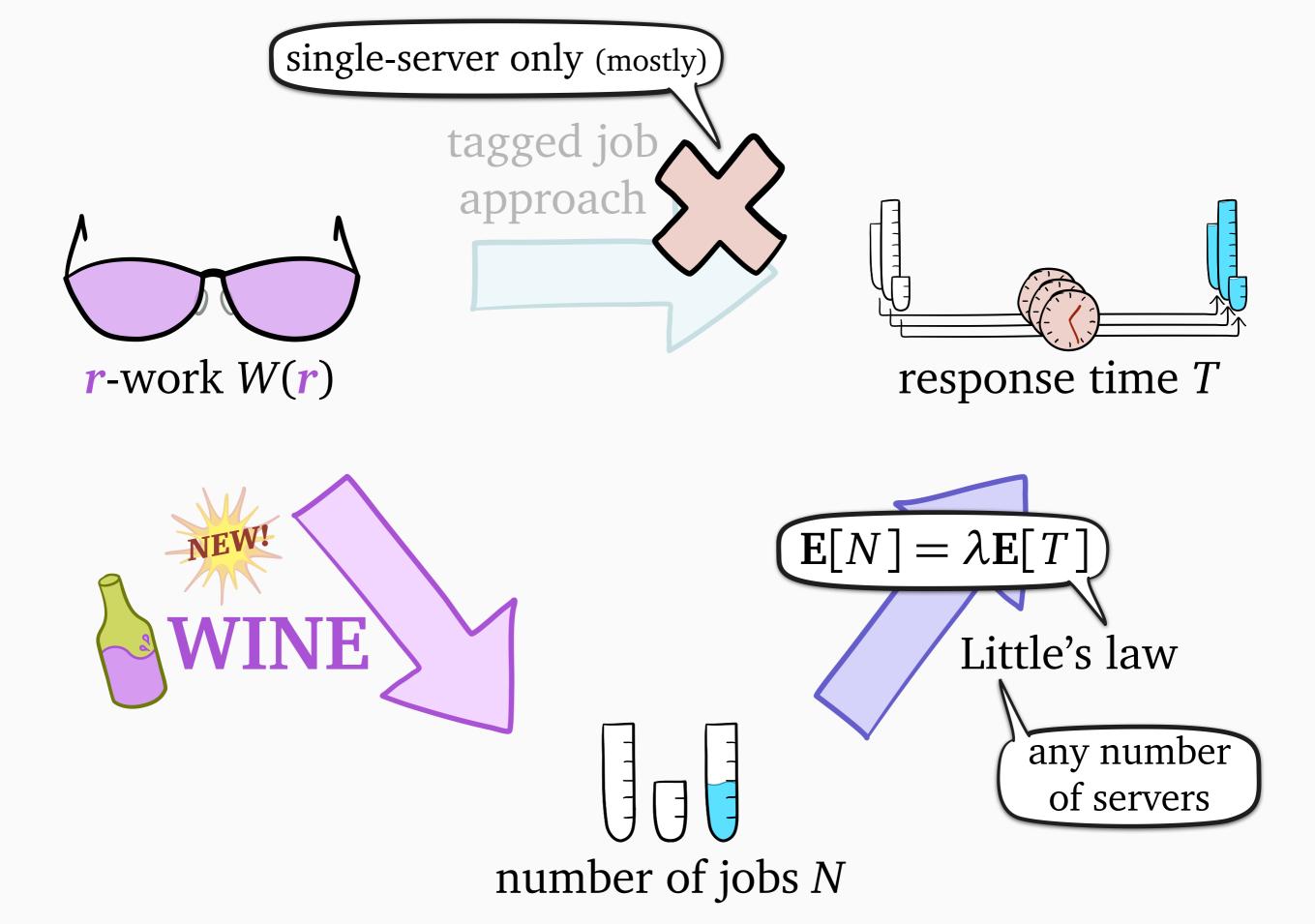


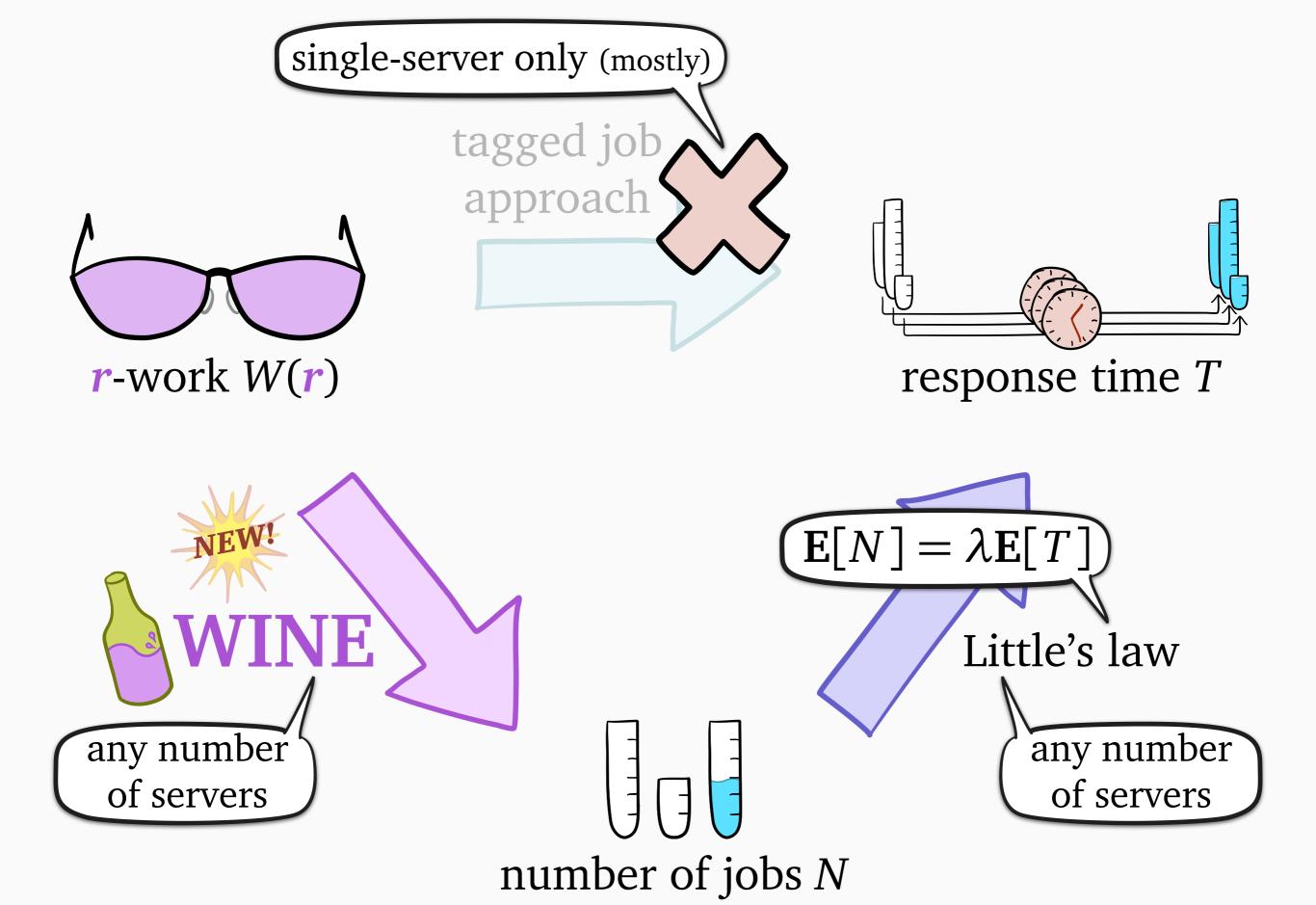






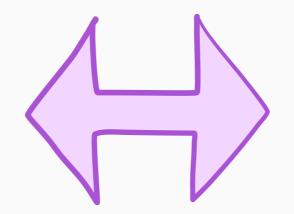


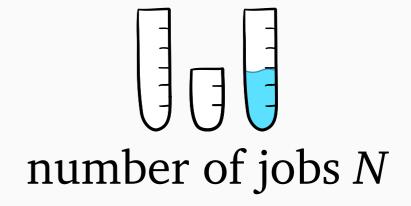






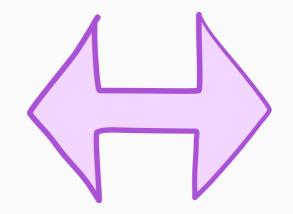


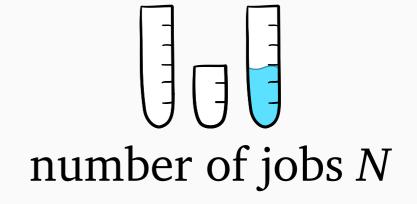


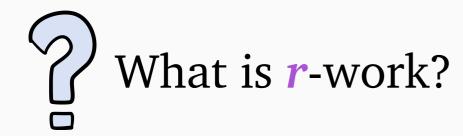




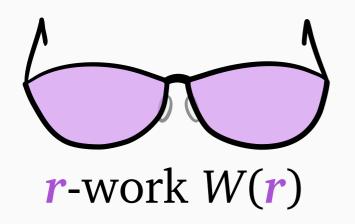


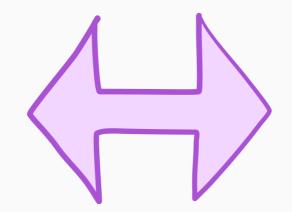


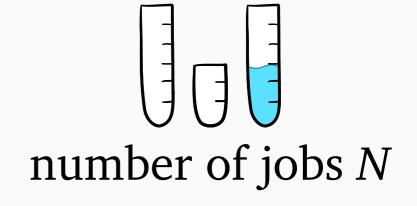


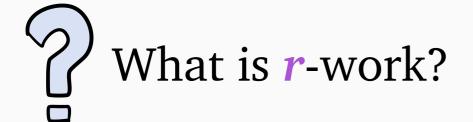








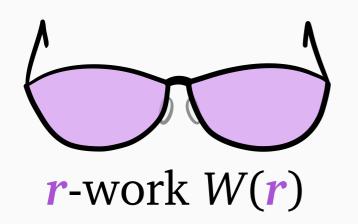


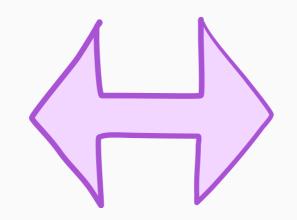


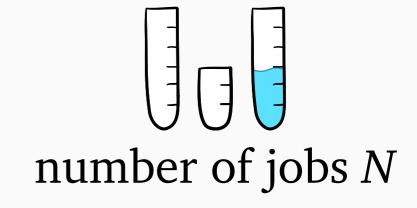


How do we get number of jobs from *r*-work?

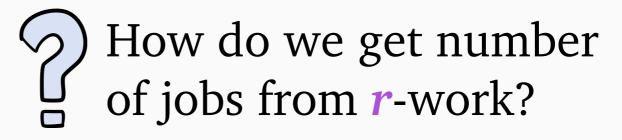














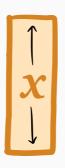
How do we analyze *r*-work?

# Defining r-work

W(r) = work relevant to rank r

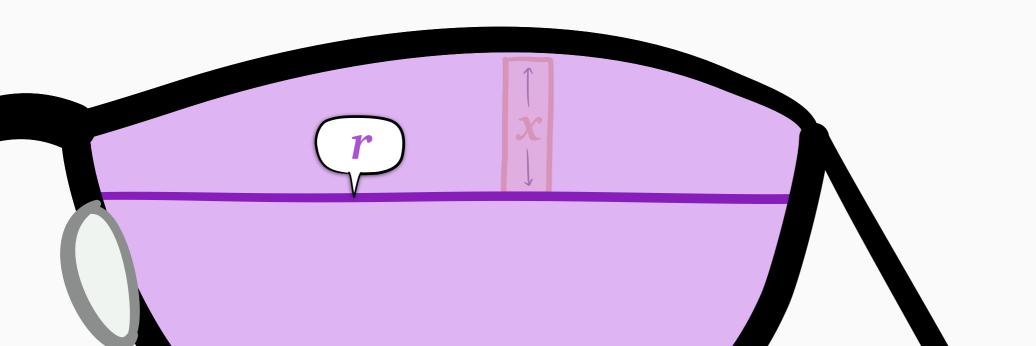
W(r) = work relevant to rank r

 $w_x(r) = r$ -work of single job of rem. size x



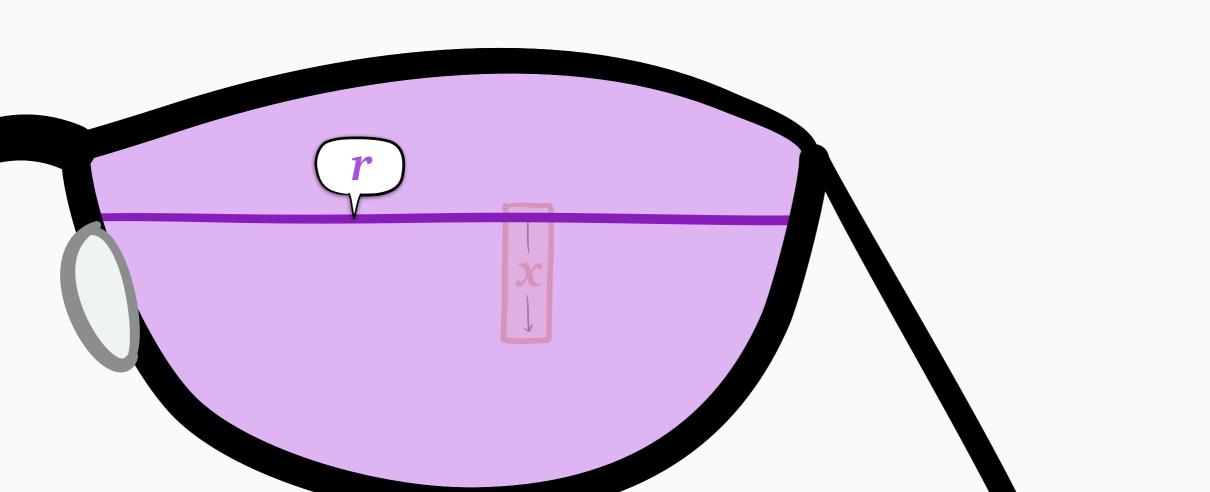
W(r) = work relevant to rank r

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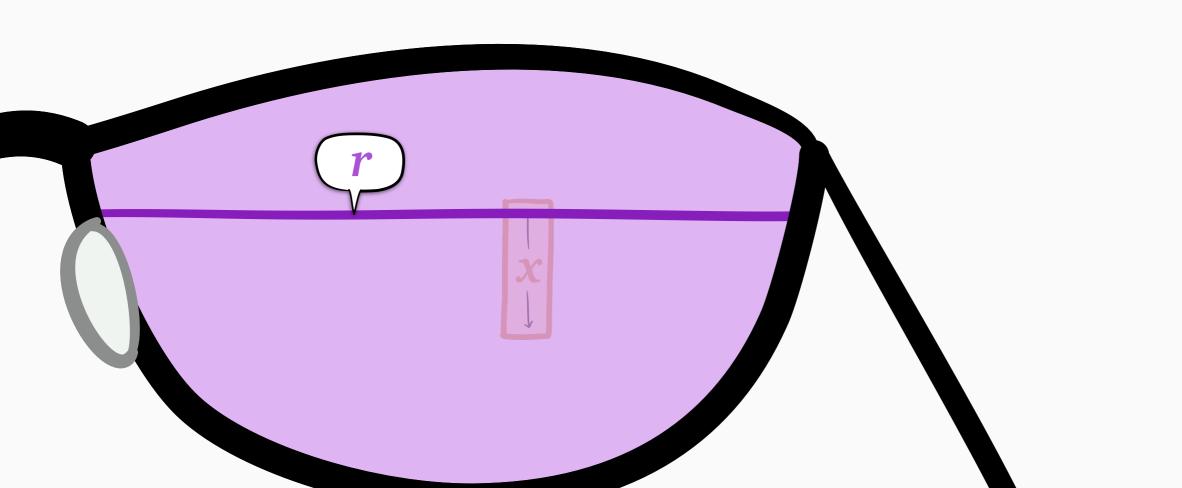


W(r) = work relevant to rank r

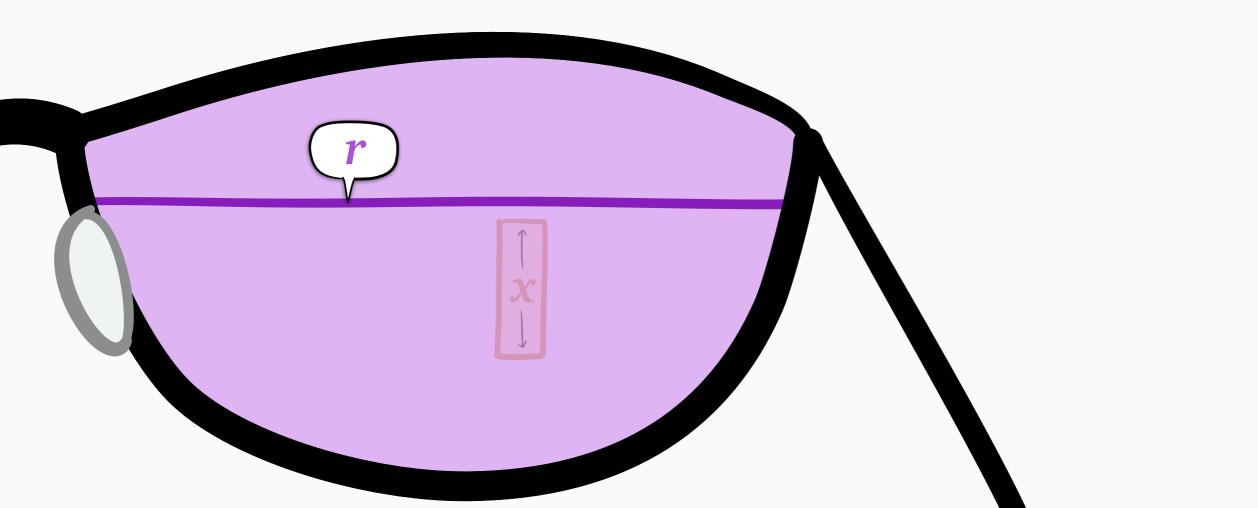
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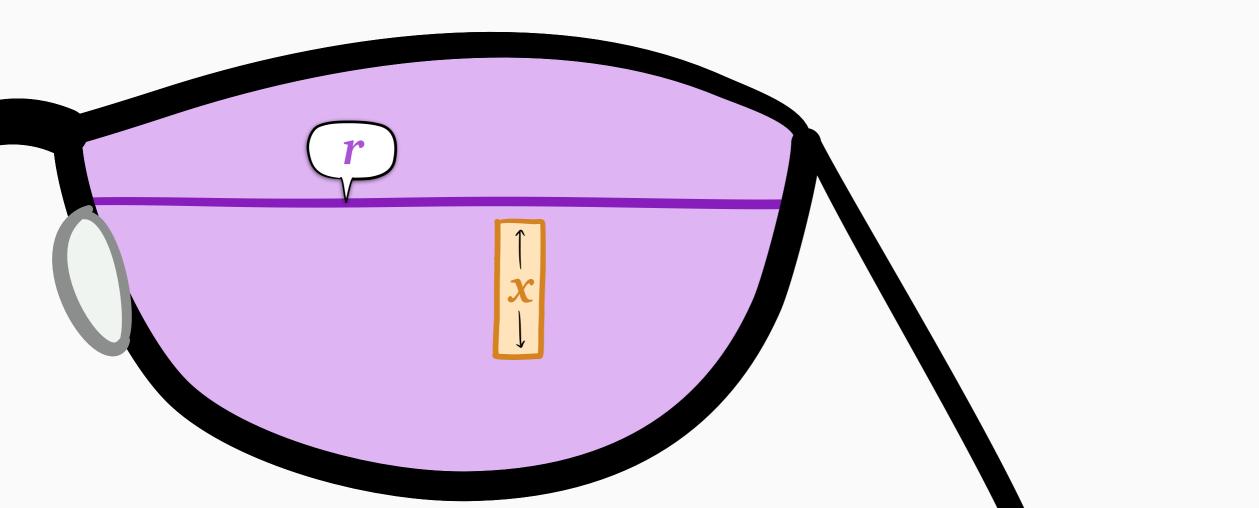
$$w_x(r) = r$$
-work of single job of rem. size  $x = \begin{cases} 0 & \text{if } r < x \\ \end{cases}$ 



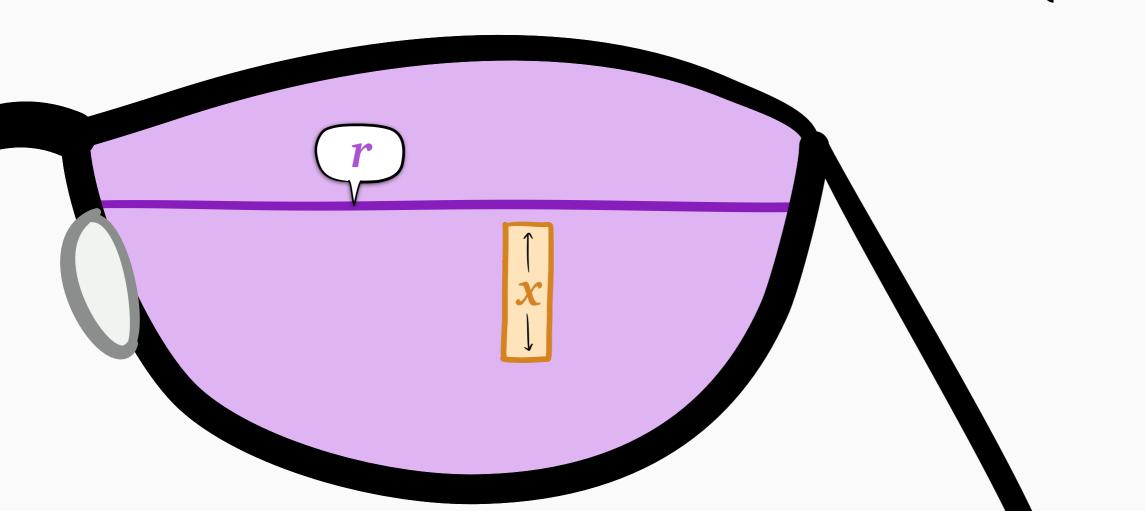
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$$w_{\mathbf{x}}(r) = r$$
-work of single job of rem. size  $\mathbf{x} = \begin{cases} 0 & \text{if } r < \mathbf{x} \\ \mathbf{x} & \text{if } r \ge \mathbf{x} \end{cases}$ 

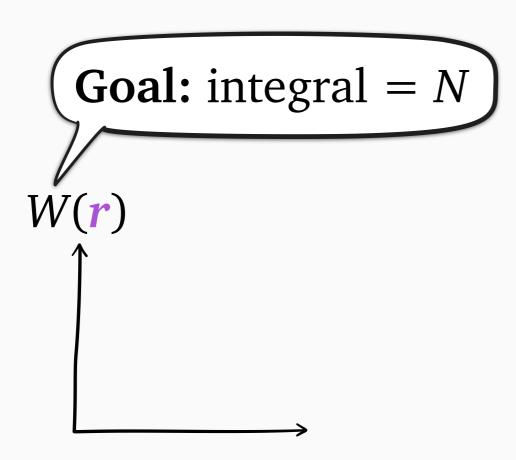


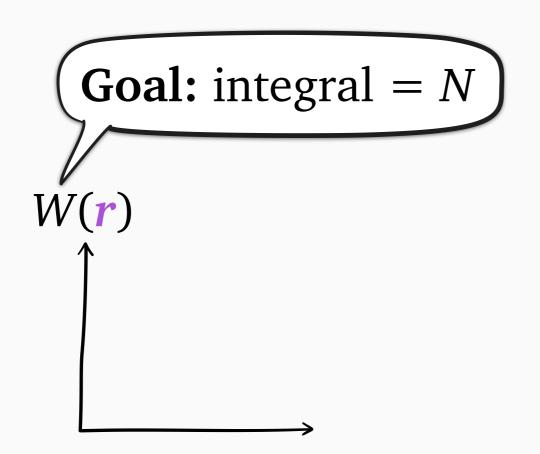
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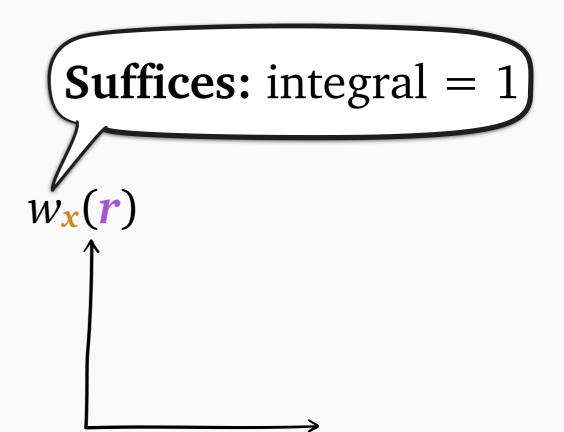


- W(r) = work relevant to rank r= total r-work of all jobs
- $w_{\mathbf{x}}(r) = r$ -work of single job of rem. size  $\mathbf{x} = \begin{cases} 0 & \text{if } r < \mathbf{x} \\ \mathbf{x} & \text{if } r \ge \mathbf{x} \end{cases}$

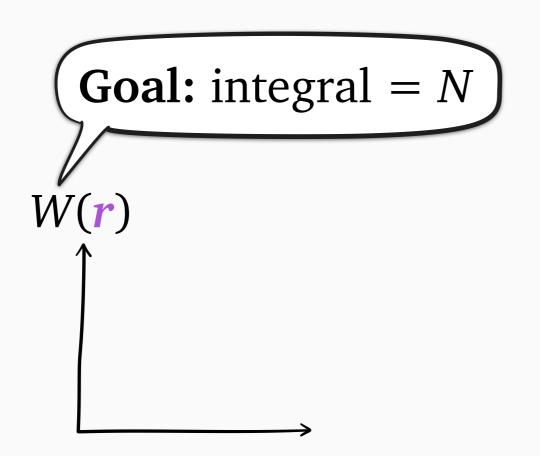


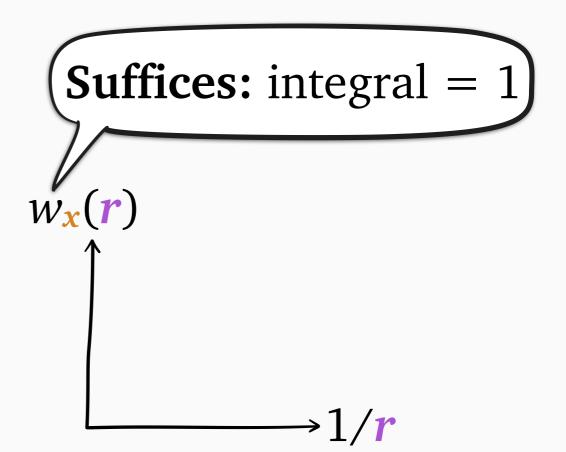




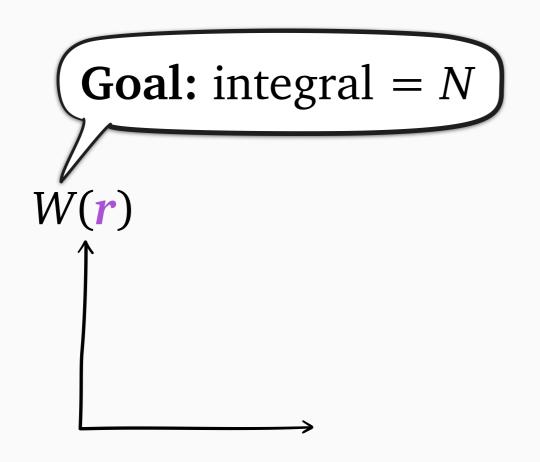


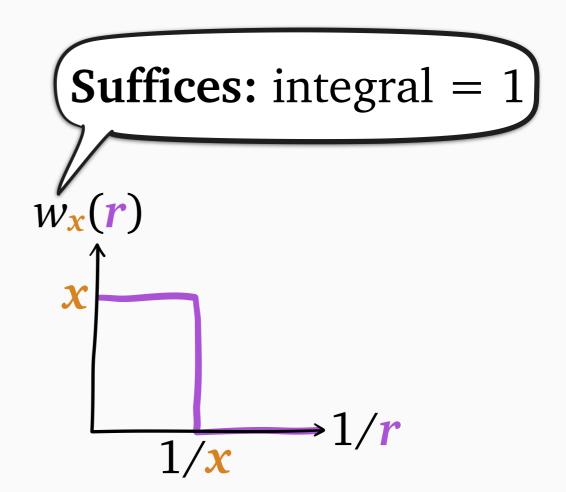
$$w_{\mathbf{x}}(\mathbf{r}) = \mathbf{r}$$
-work of  $\mathbf{j}\mathbf{o}\mathbf{b}$  of rem. size  $\mathbf{x} = \begin{cases} 0 & \text{if } \mathbf{r} < \mathbf{x} \\ \mathbf{x} & \text{if } \mathbf{r} \ge \mathbf{x} \end{cases}$ 



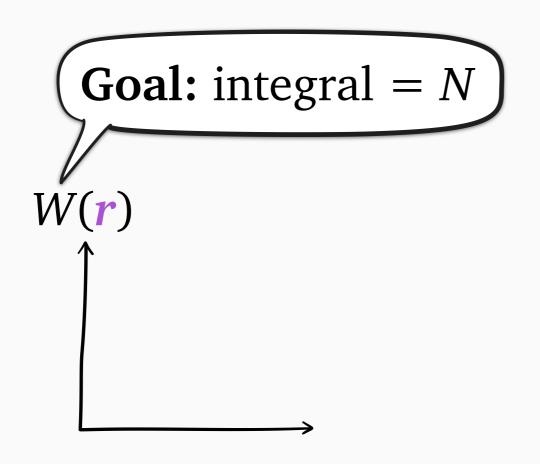


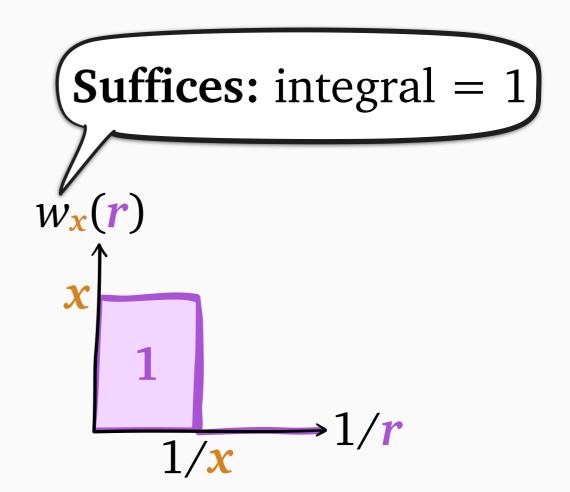
$$w_{\mathbf{x}}(r) = r$$
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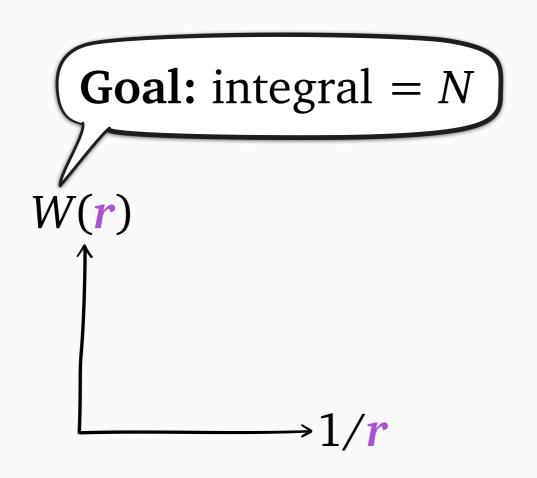


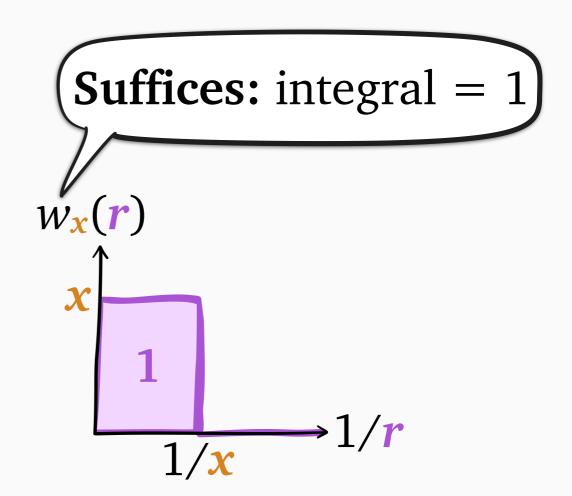
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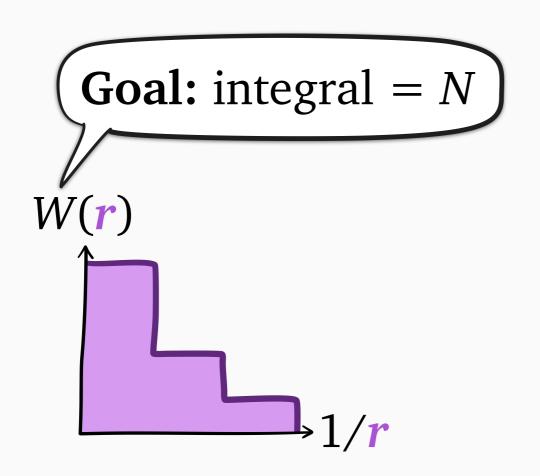


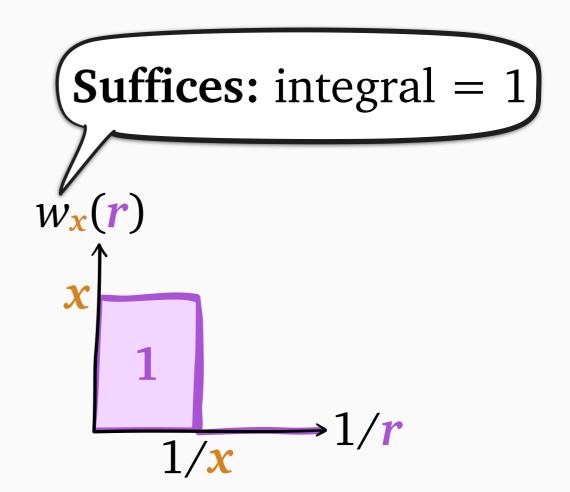
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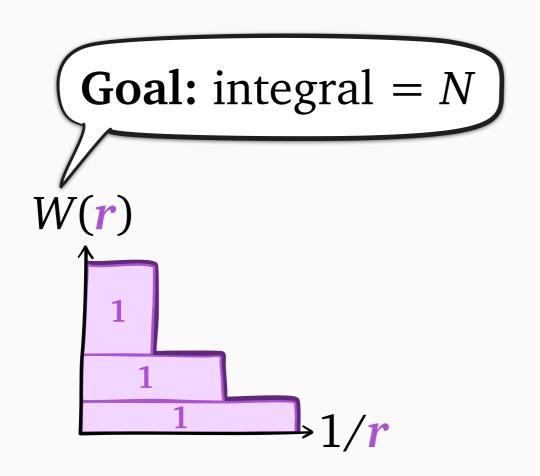


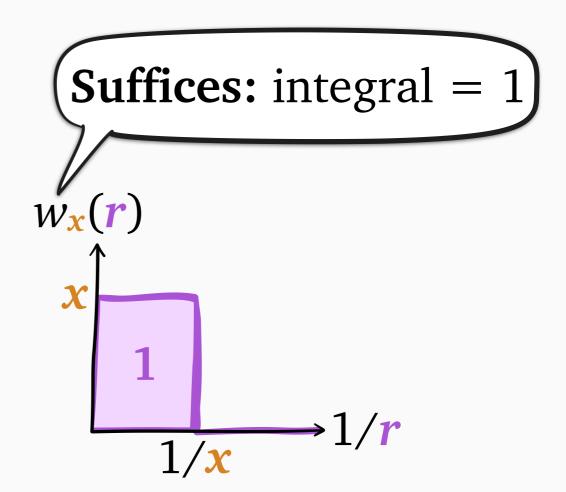
$$w_{\mathbf{x}}(r) = r$$
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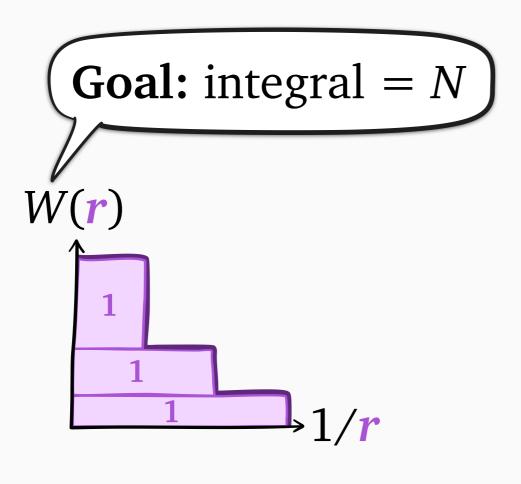


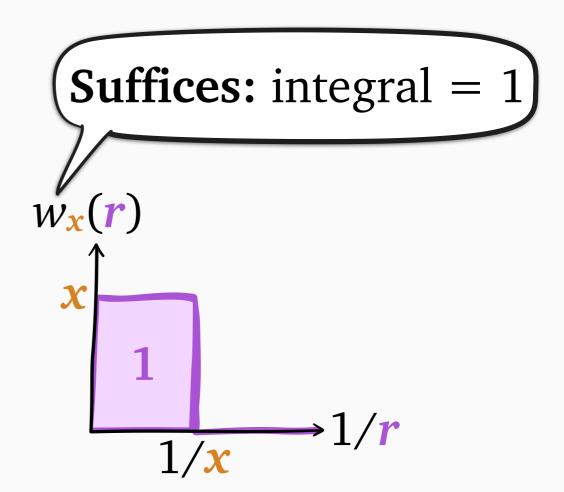
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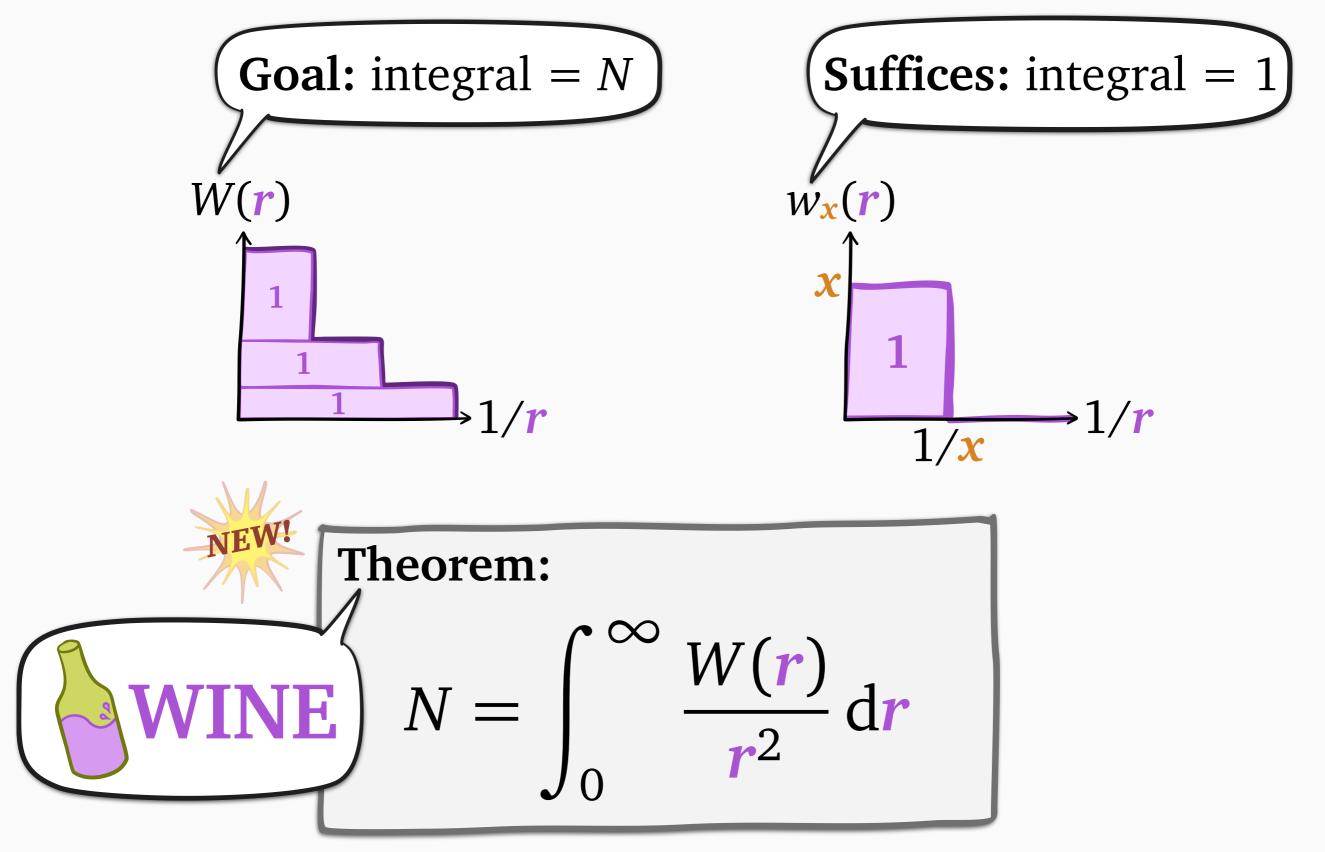


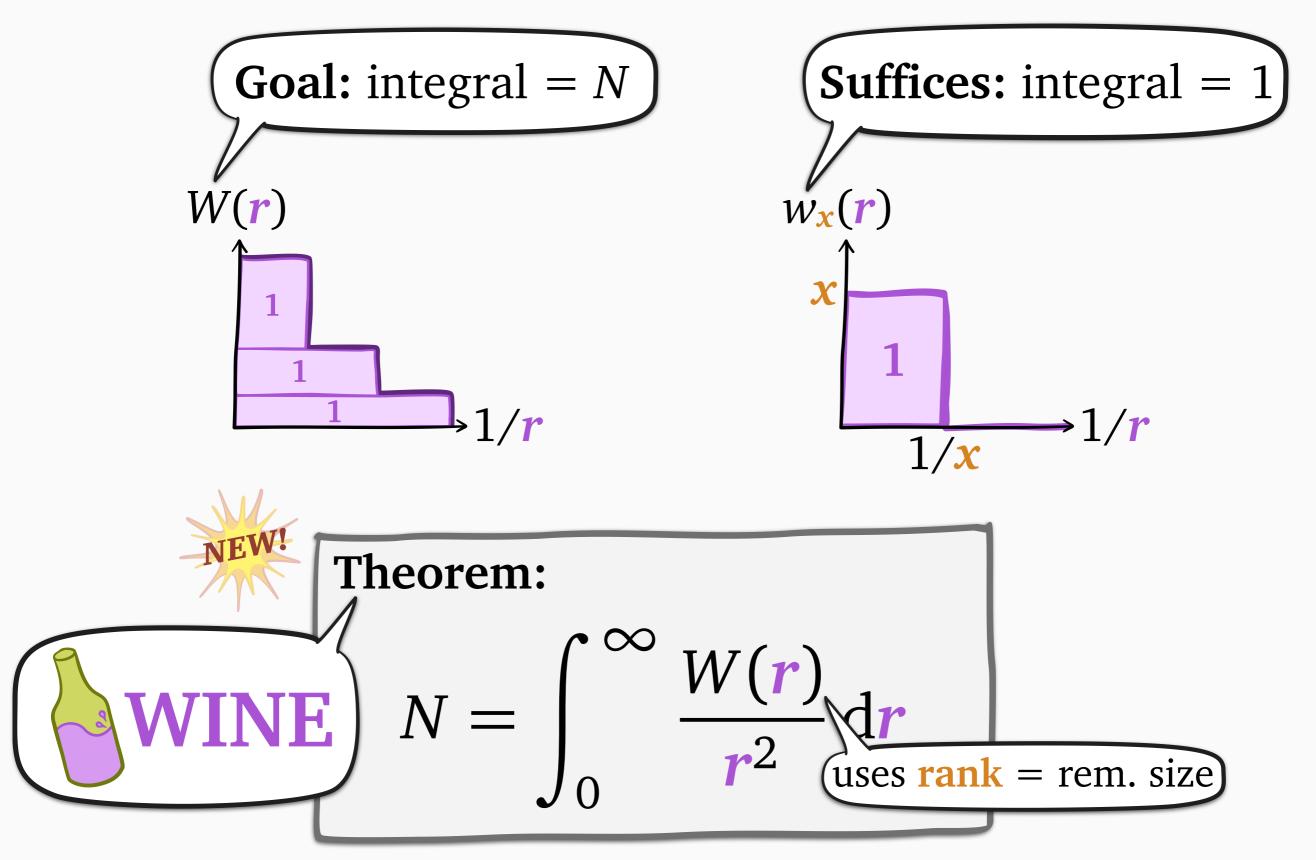


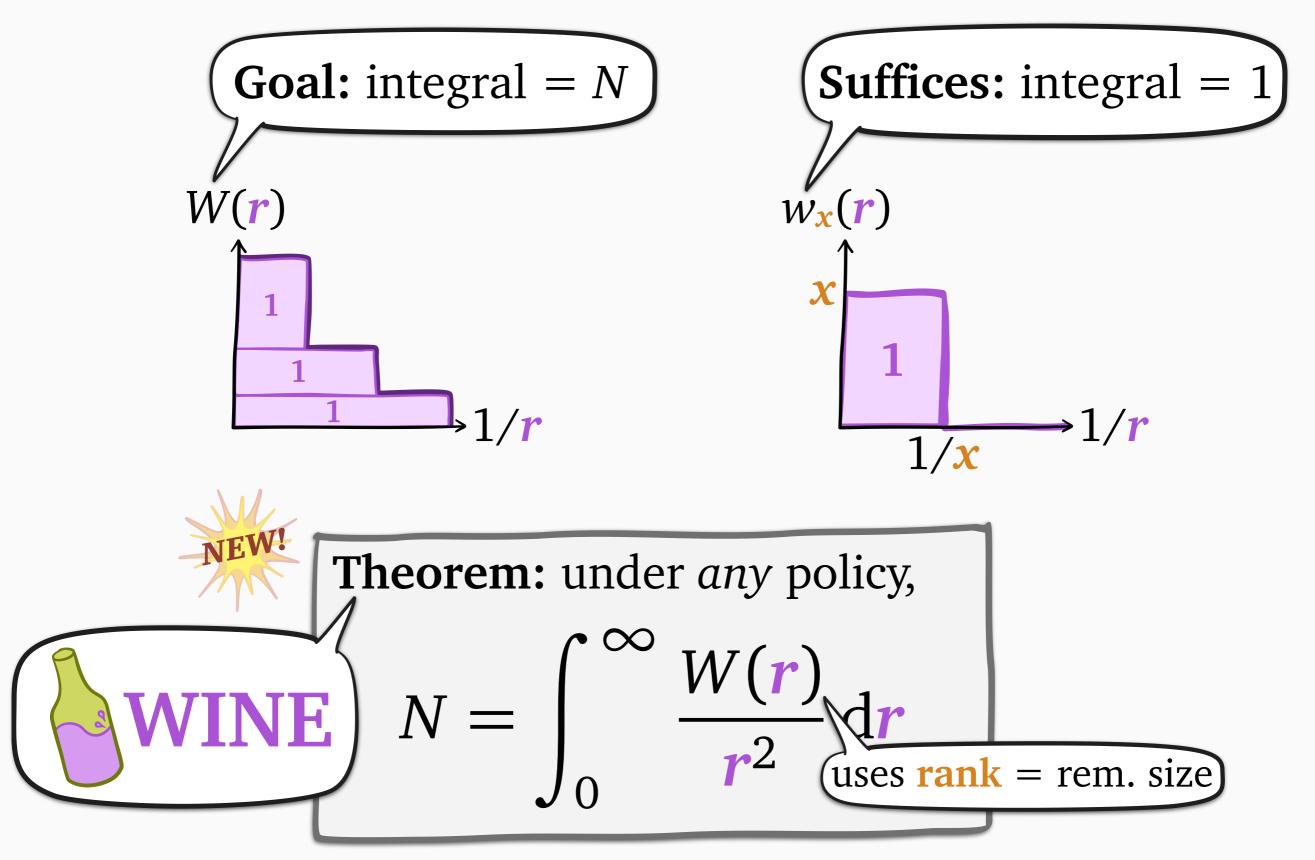


#### Theorem:

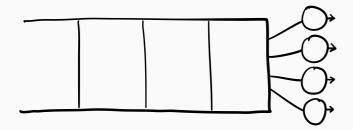
$$N = \int_0^\infty \frac{W(r)}{r^2} \, \mathrm{d}r$$



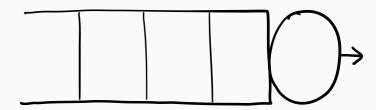


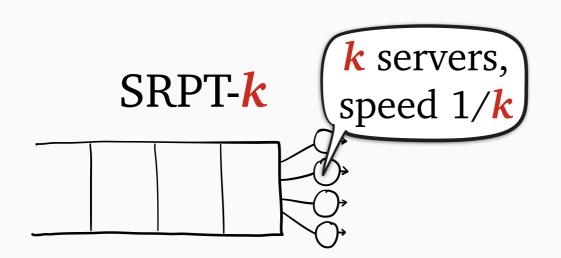


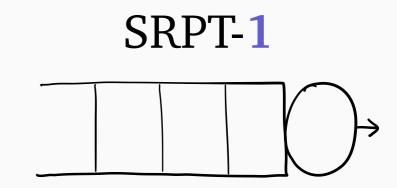
#### SRPT-k

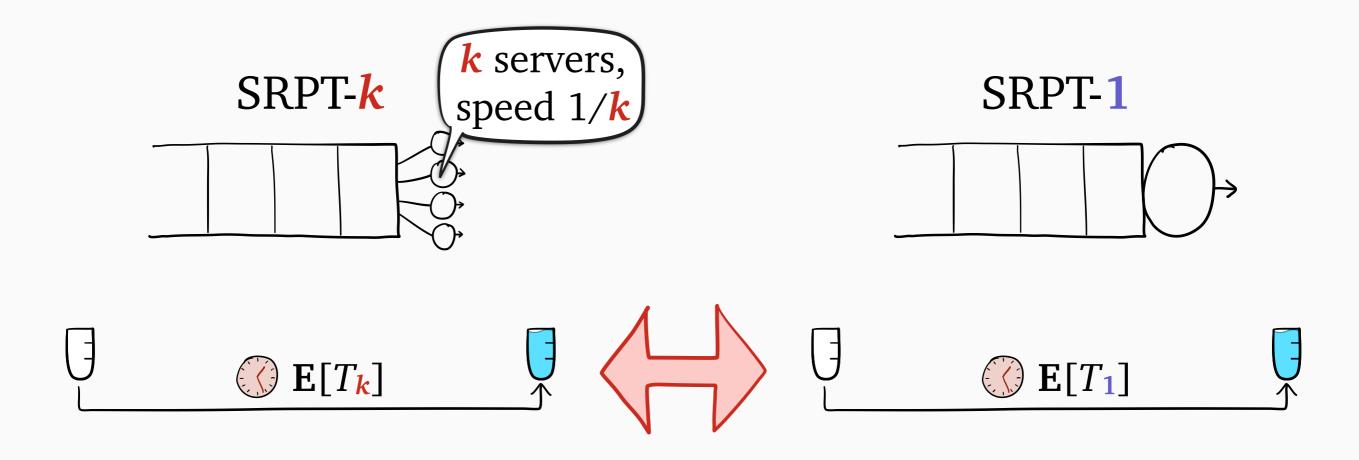


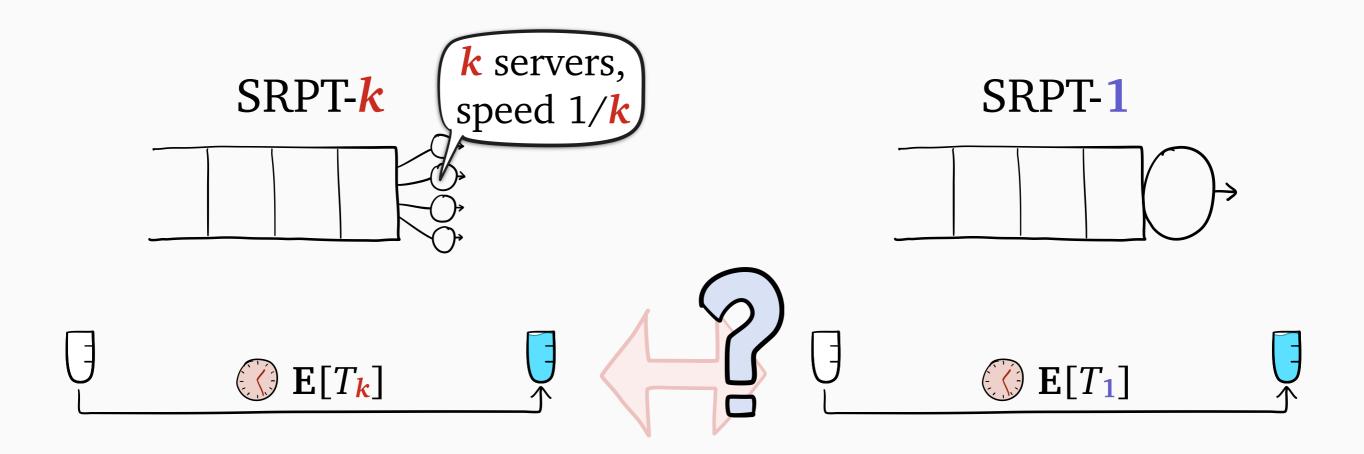
#### SRPT-1

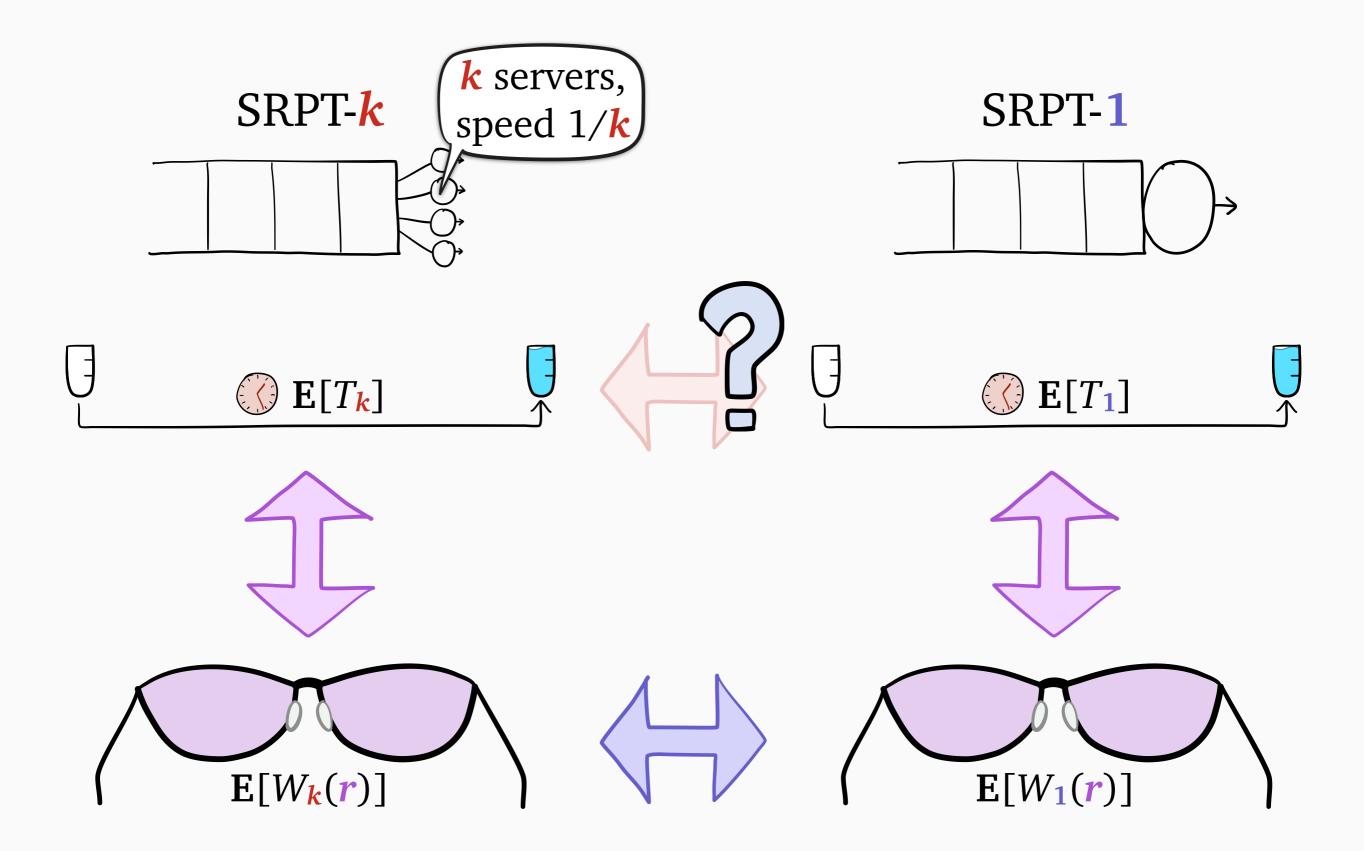


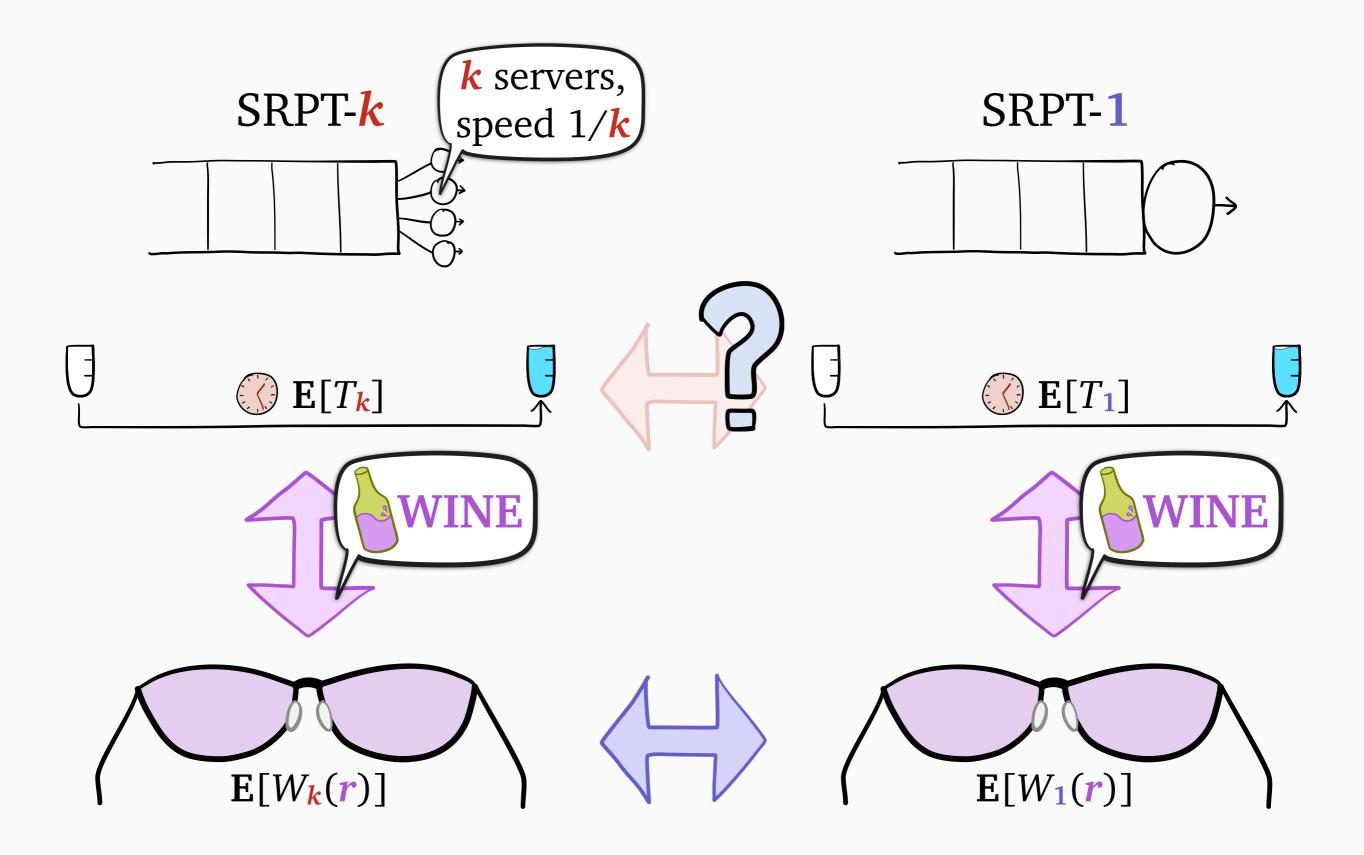


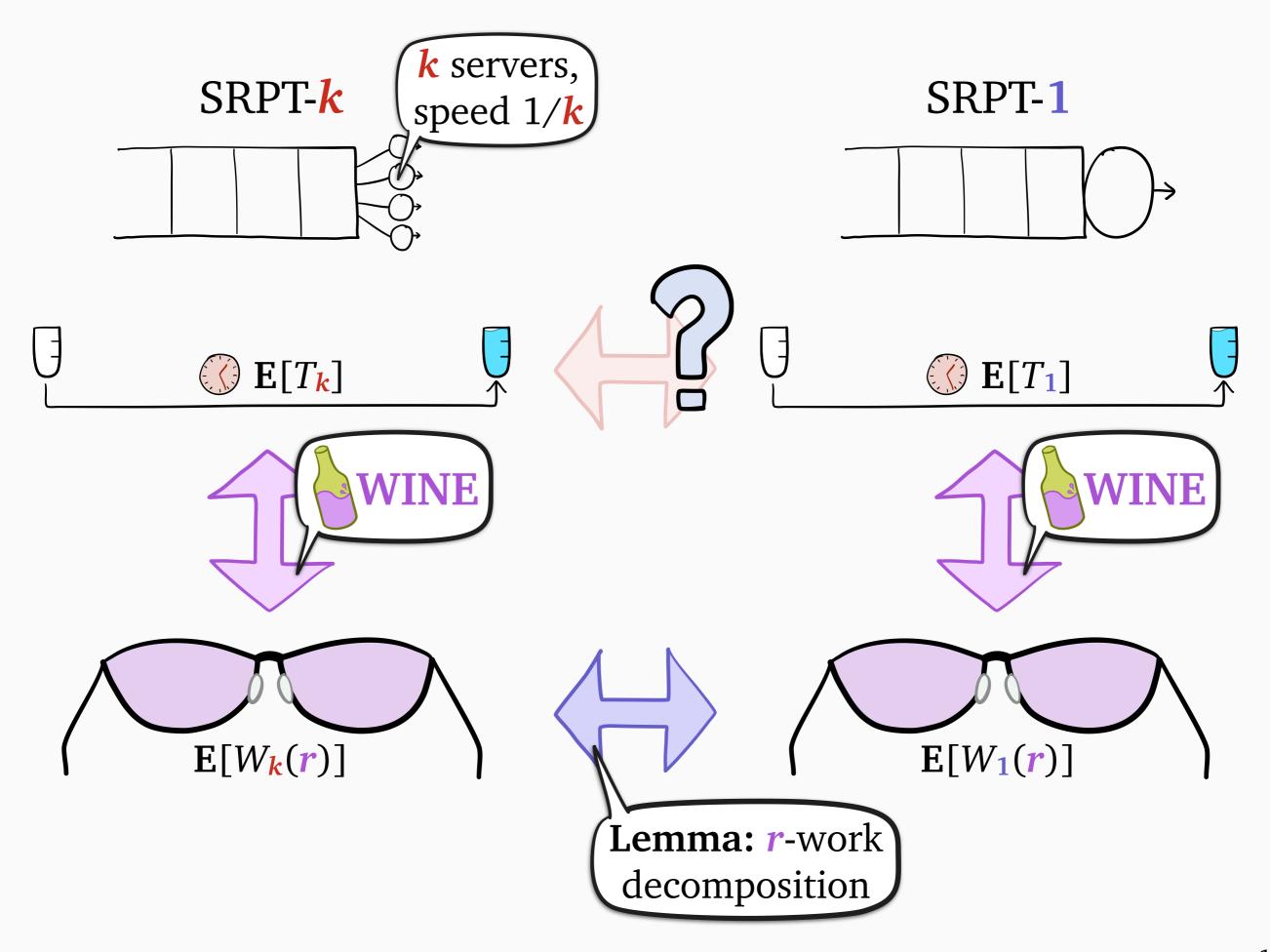


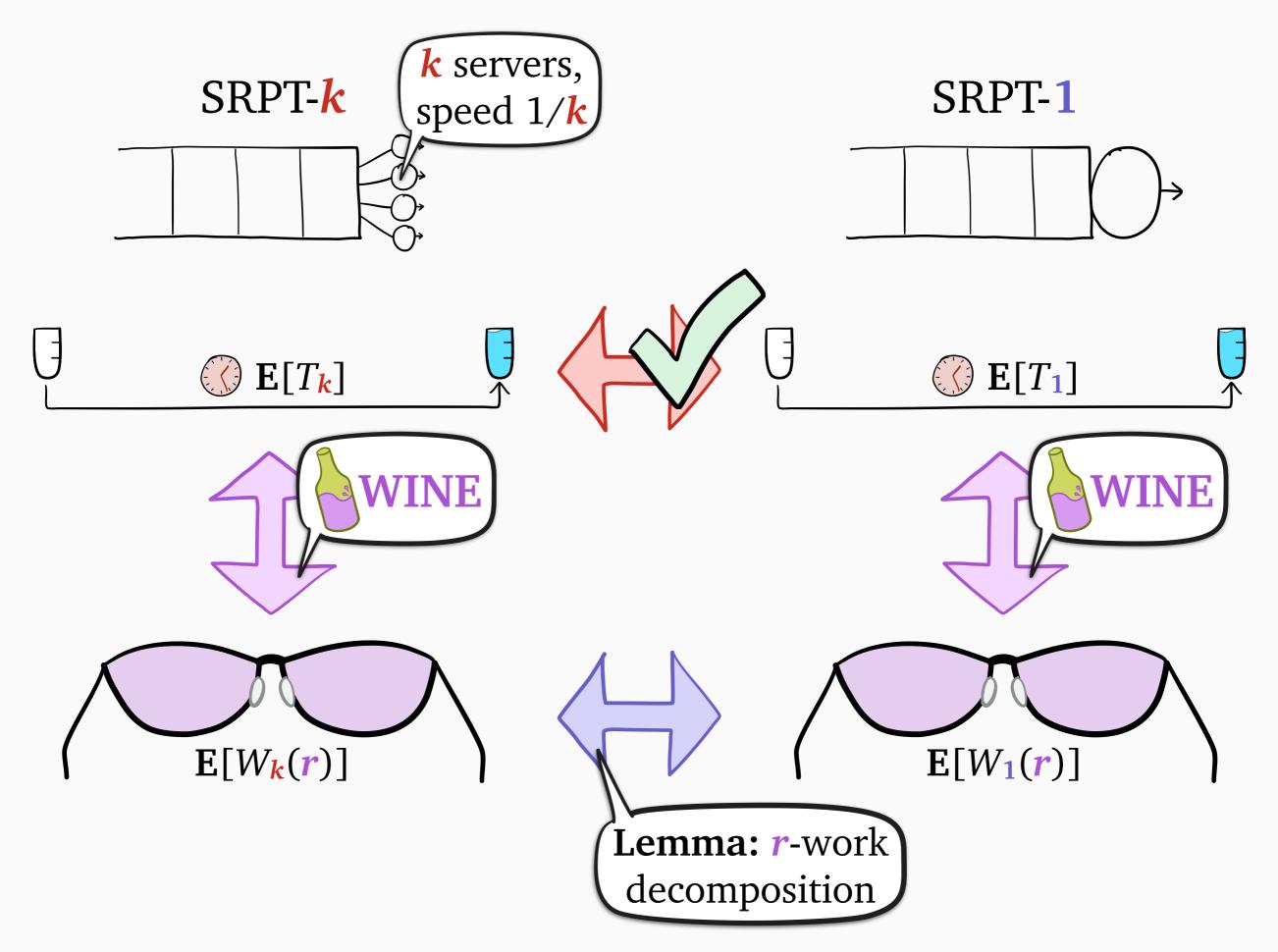


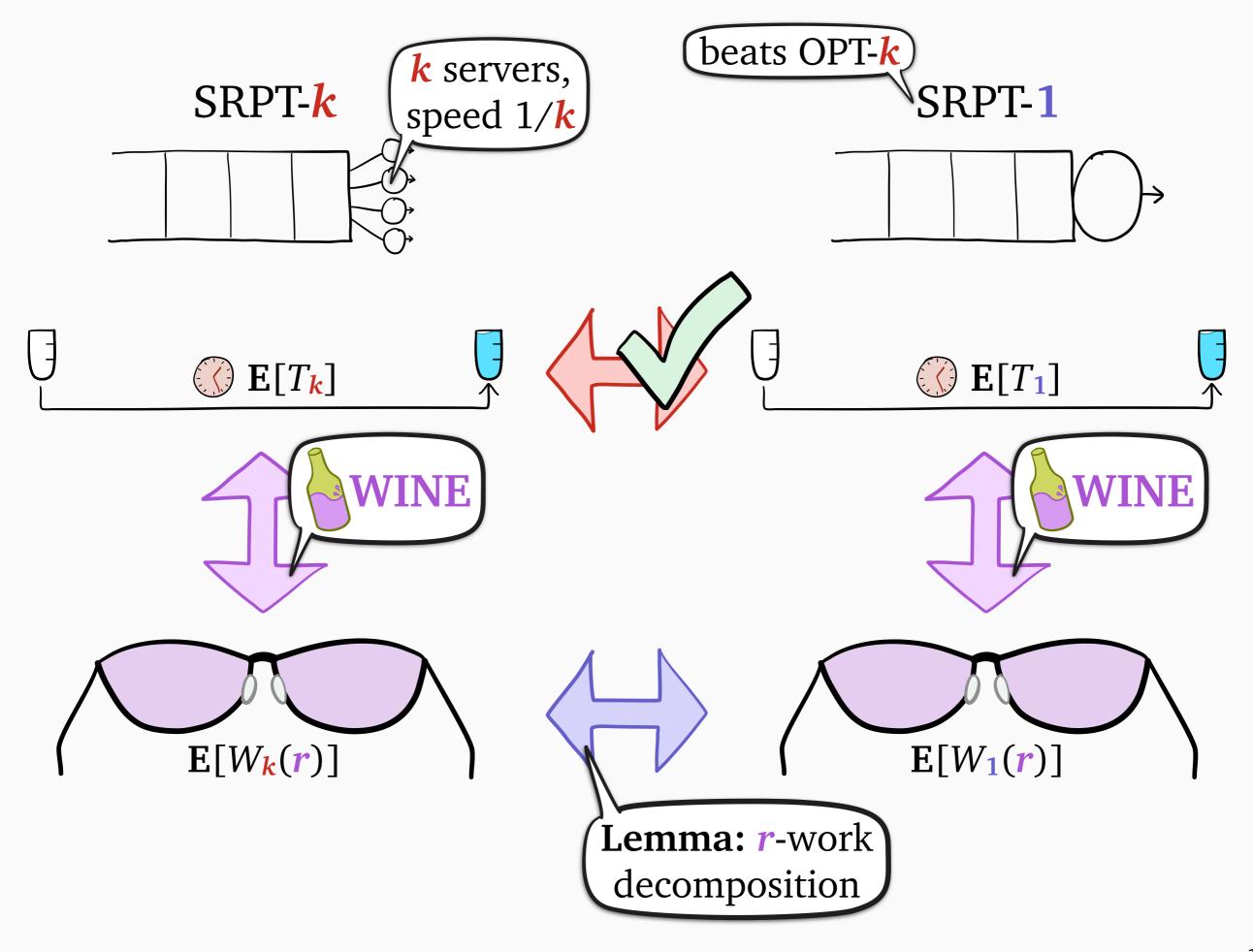












#### Lemma:

$$\mathbf{E}[N_{\mathbf{k}}] = \mathbf{E}[N_{\mathbf{1}}] + \int_0^\infty \frac{\mathbf{E}[W_{\mathbf{k}}(r)] - \mathbf{E}[W_{\mathbf{1}}(r)]}{r^2} dr$$

#### Lemma:

$$\mathbf{E}[N_{\mathbf{k}}] = \mathbf{E}[N_{\mathbf{1}}] + \int_{0}^{\infty} \frac{\mathbf{E}[W_{\mathbf{k}}(r)] - \mathbf{E}[W_{\mathbf{1}}(r)]}{r^{2}} dr$$

Lemma: in worst case,

$$W_{k}(r) \leq W_{1}(r) + kr$$

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**TCS** 

$$\mathbf{E}[N_k] \le \mathbf{E}[N_1] + 2k + k \log \frac{\max \text{ size}}{\min \text{ size}}$$

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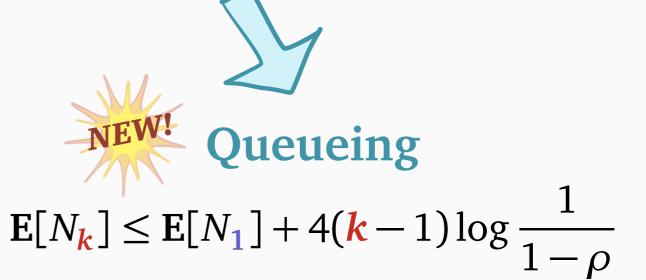
Lemma: in worst case,

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**TCS** 

$$\mathbf{E}[N_k] \le \mathbf{E}[N_1] + 2k + k \log \frac{\max \text{ size}}{\min \text{ size}}$$



### Additive bounds for SRPT-k

#### Lemma:

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**TCS** 

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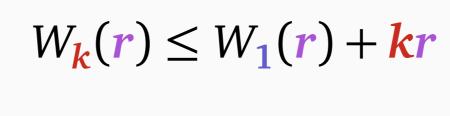
Queueing
$$E[N_k] \le E[N_1] + 4(k-1)\log \frac{1}{1-\rho}$$
dominant term

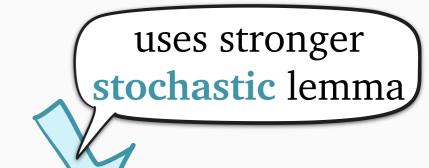
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$$\mathbf{E}[N_{\mathbf{k}}] = \mathbf{E}[N_{\mathbf{1}}] + \int_{0}^{\infty} \frac{\mathbf{E}[W_{\mathbf{k}}(r)] - \mathbf{E}[W_{\mathbf{1}}(r)]}{r^{2}} dr$$

Lemma: in worst case,







$$\mathbf{E}[N_k] \le \mathbf{E}[N_1] + 2k + k \log \frac{\max \text{ size}}{\min \text{ size}}$$

Queueing
$$E[N_k] \le E[N_1] + 4(k-1)\log \frac{1}{1-\rho}$$
dominant term

scheduling with

### multiple servers







Queueing



scheduling with

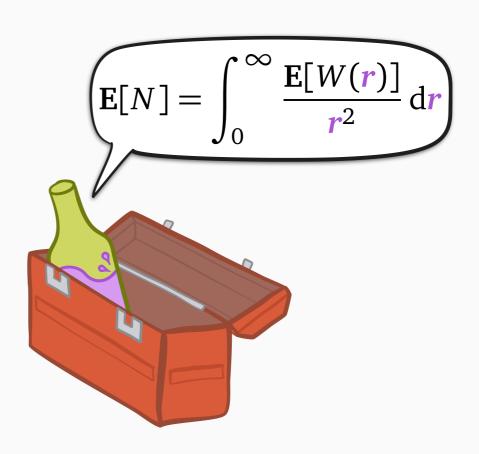
### multiple servers





**TCS** 

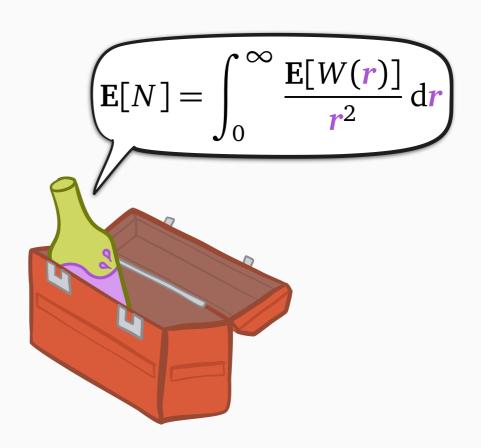
Queueing



scheduling with

### multiple servers



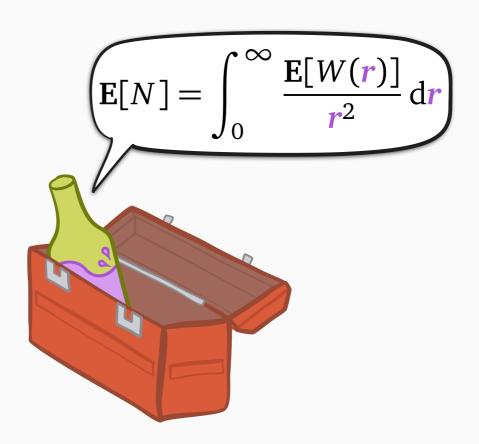


scheduling with

### multiple servers



• SRPT-k is good

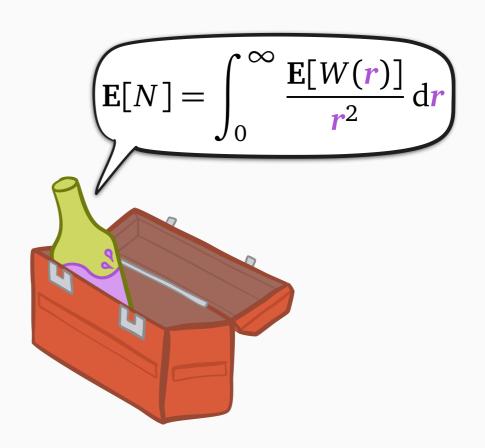


scheduling with

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- SRPT-*k* is good
- In general: good to adapt optimal single-server policy



scheduling with

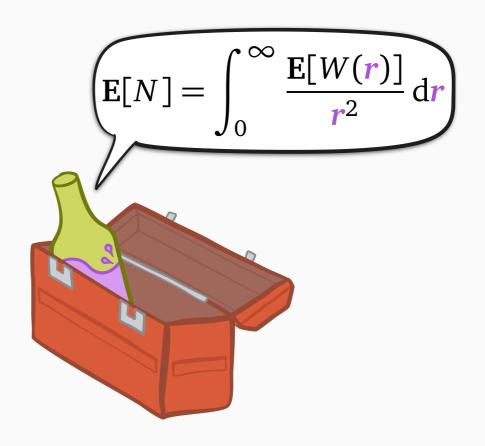
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TCS: RMLF

Queueing: Gittins



scheduling with

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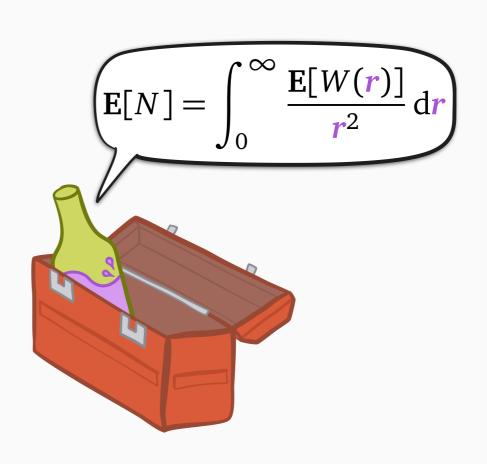
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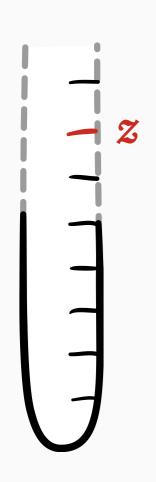
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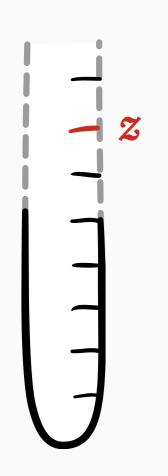
**Queueing: Gittins** 

scheduling with

#### noisy predictions

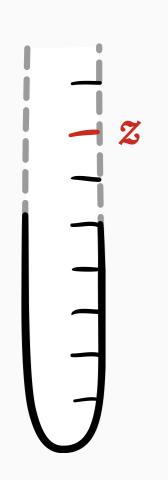






**Model:**  $(\beta, \alpha)$ -bounded noise

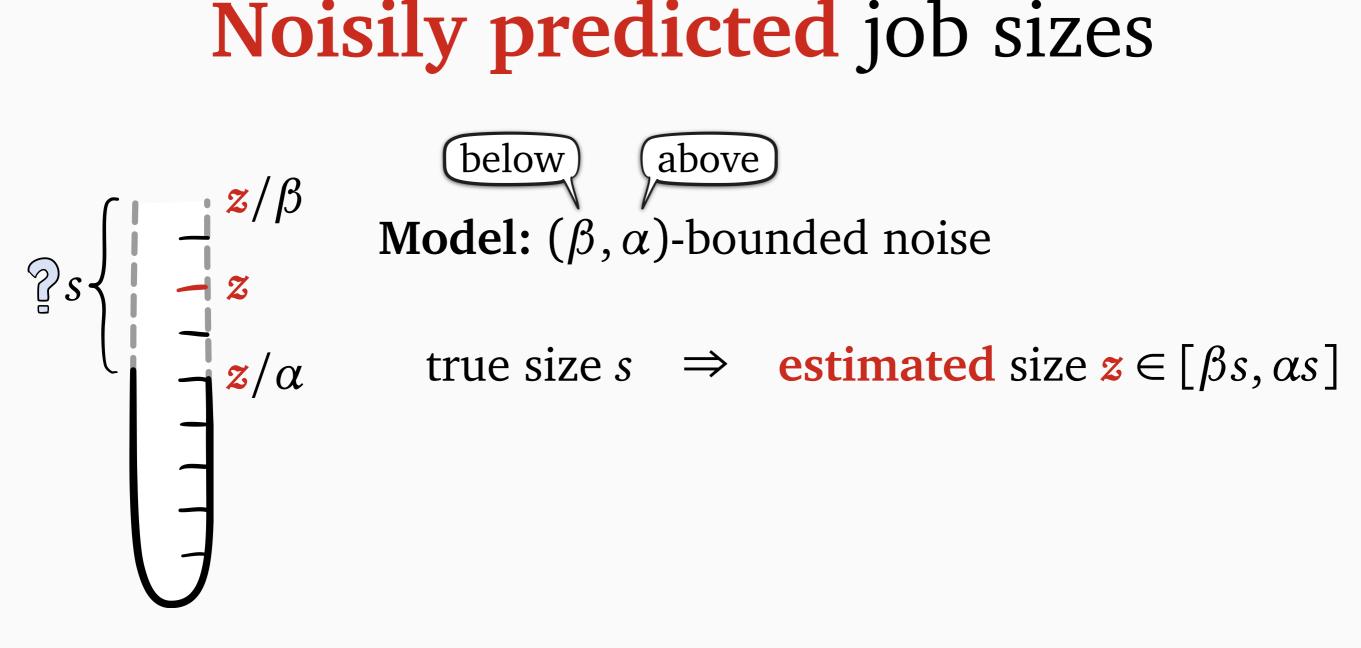
true size  $s \Rightarrow \text{estimated size } z \in [\beta s, \alpha s]$ 



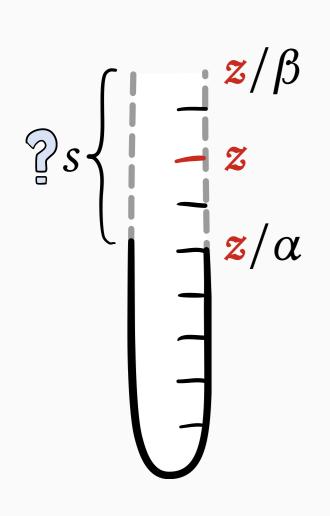


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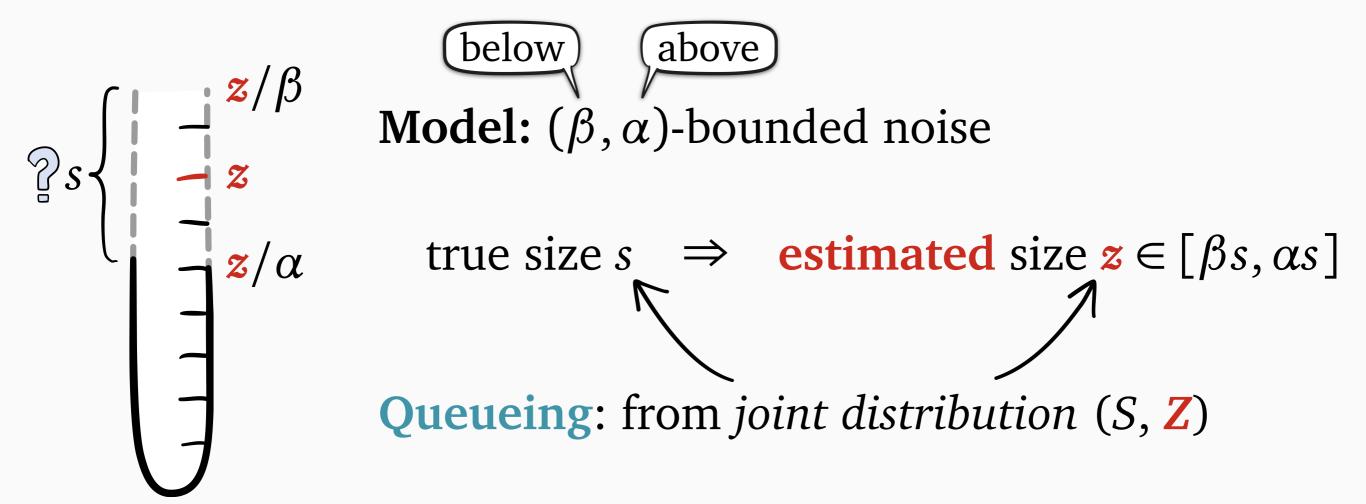






Model:  $(\beta, \alpha)$ -bounded noise z/  $z/\alpha$  true size  $s \Rightarrow$ estimated true size  $s \Rightarrow \text{estimated}$  size  $z \in [\beta s, \alpha s]$ 

Queueing: from joint distribution (S, Z)



**Goal:** design a policy with "good" E[T] for

- any values of  $\alpha$ ,  $\beta$
- any joint distribution (S, Z)

**Definition: distortion** is 
$$\gamma = \frac{\alpha}{\beta}$$

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TCS [Azar, Leonardi, & Touitou, 2021 & 2022]: pretty well, but need a sophisticated policy

$$\frac{\mathbf{E}[T_{\text{ZigZag}}]}{\mathbf{E}[T_{\text{SRPT}}]} \leq O(\gamma \log \gamma)$$

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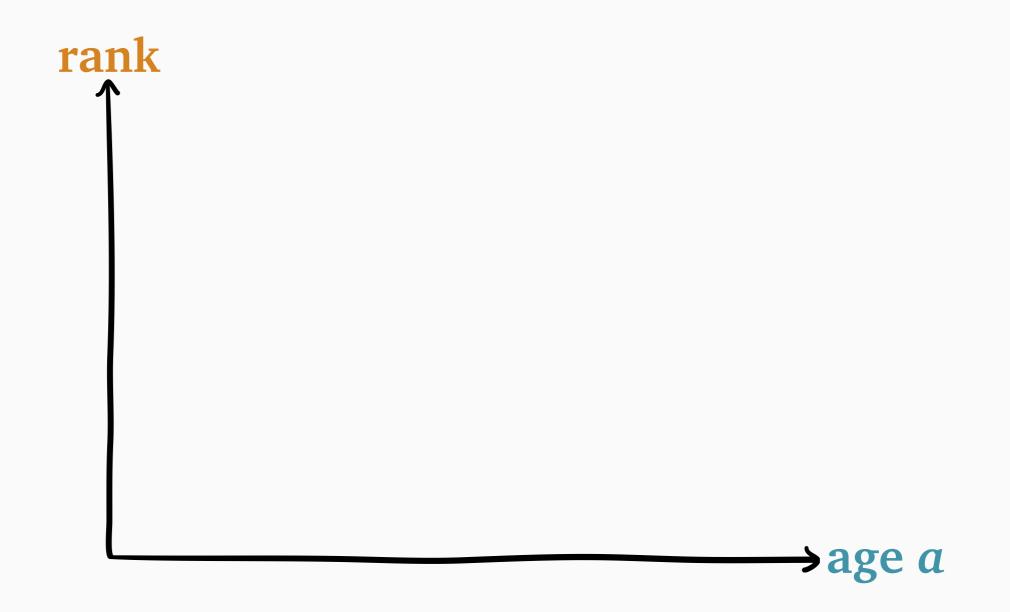
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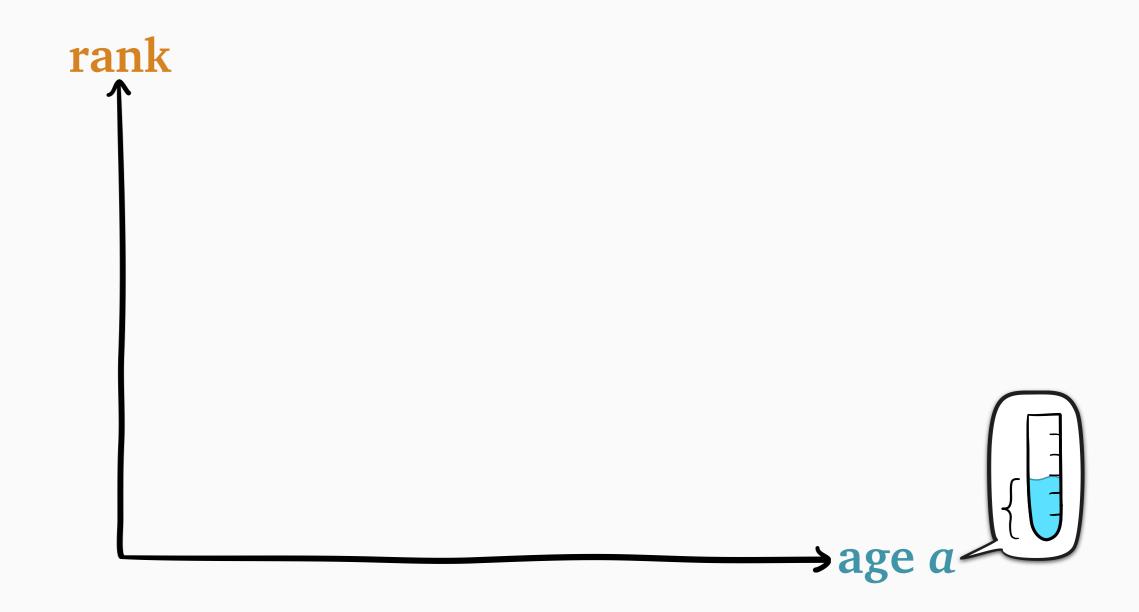
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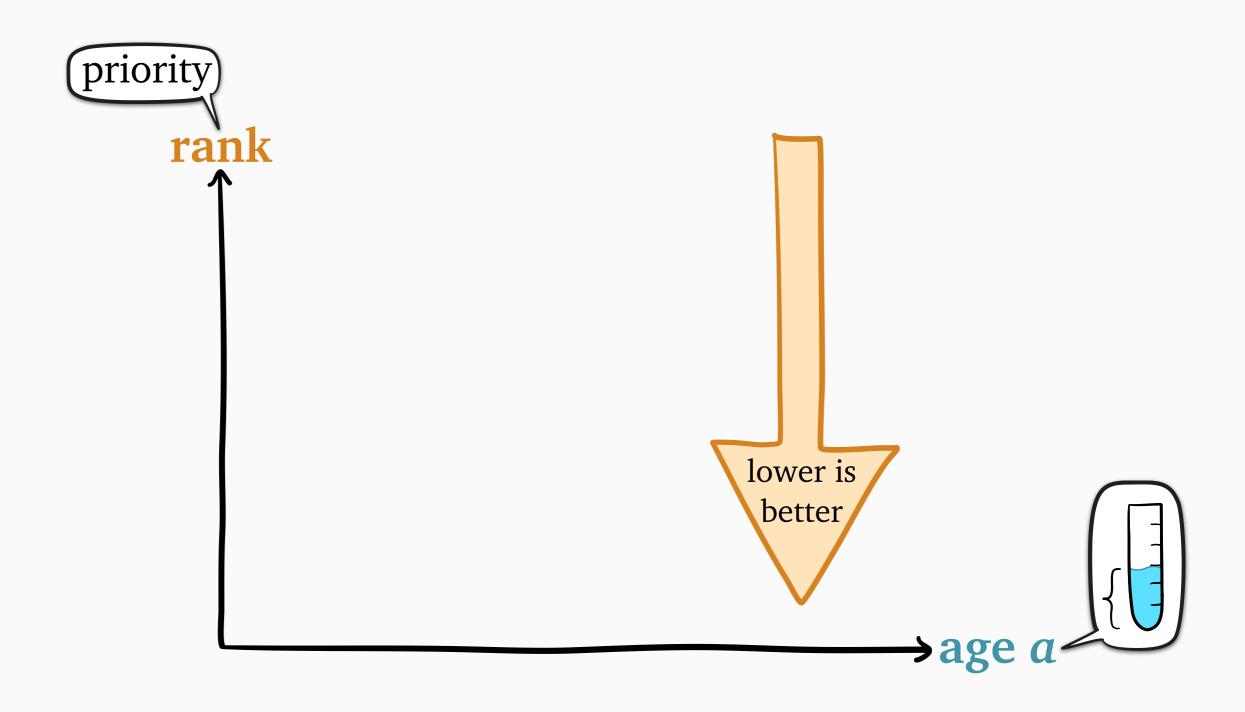
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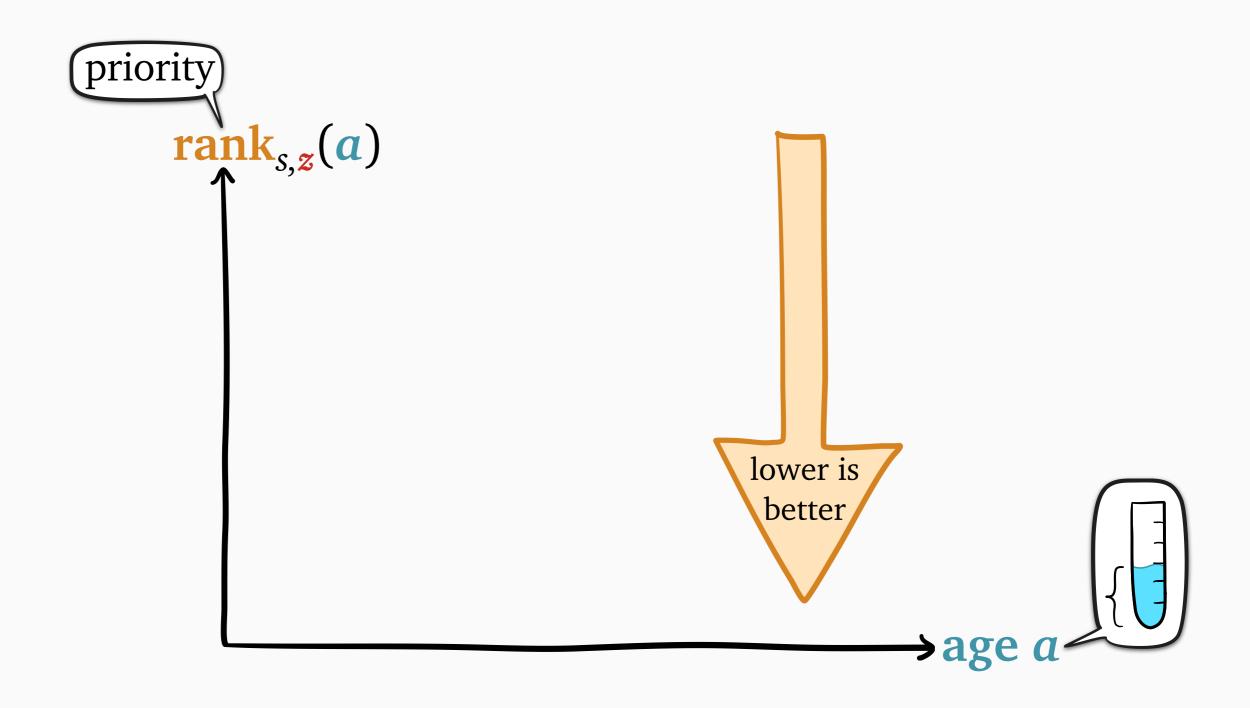
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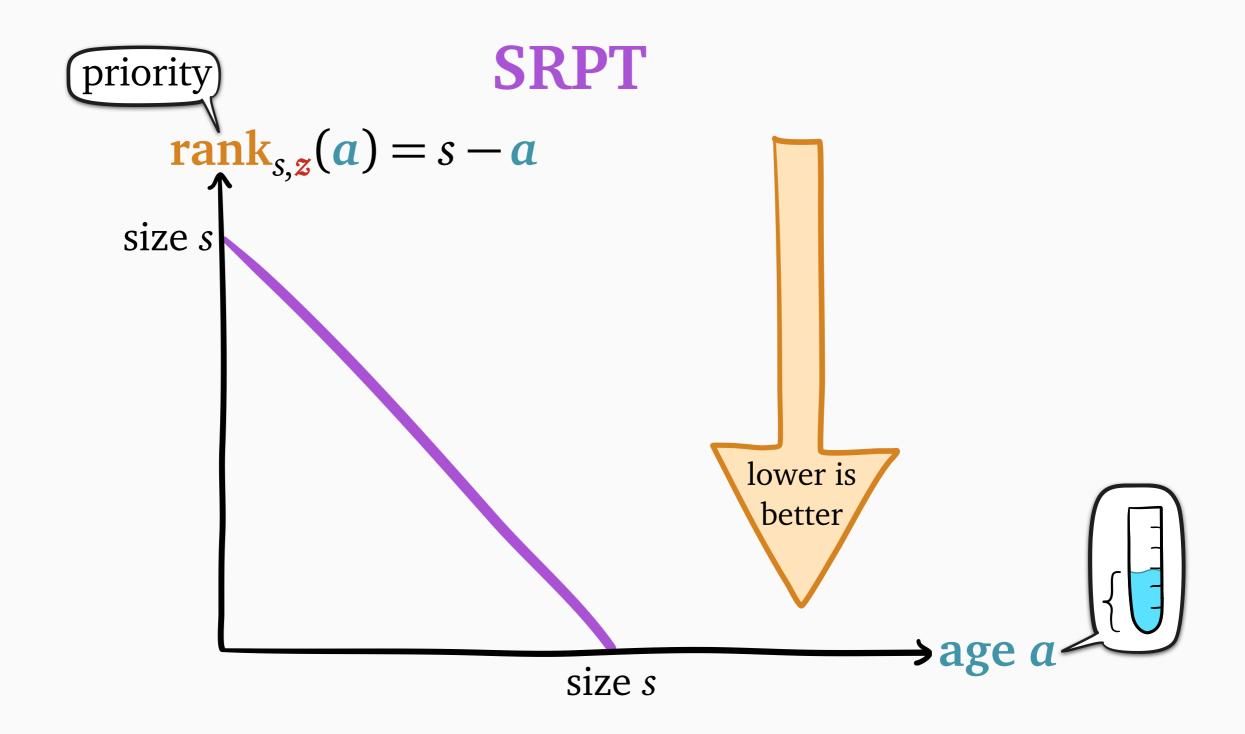
Queueing: can we do better with simpler policy?

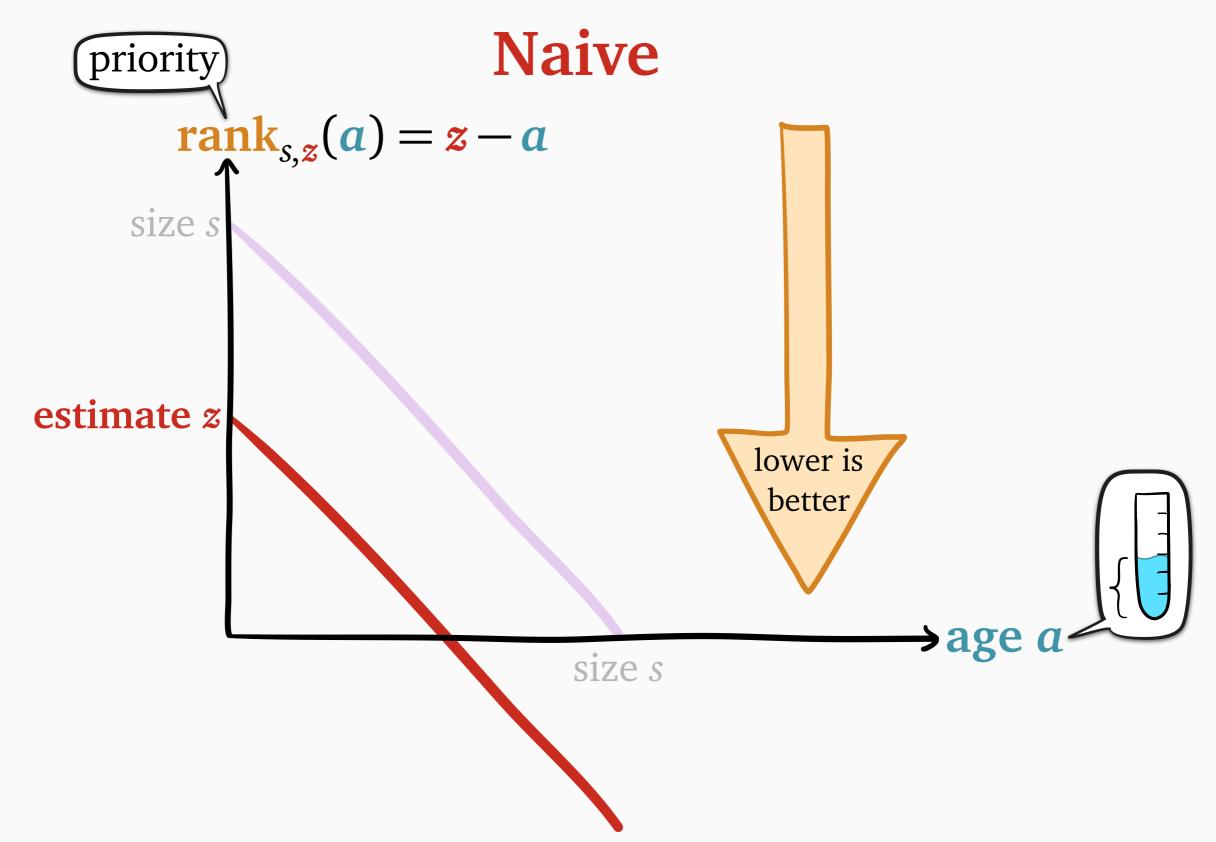






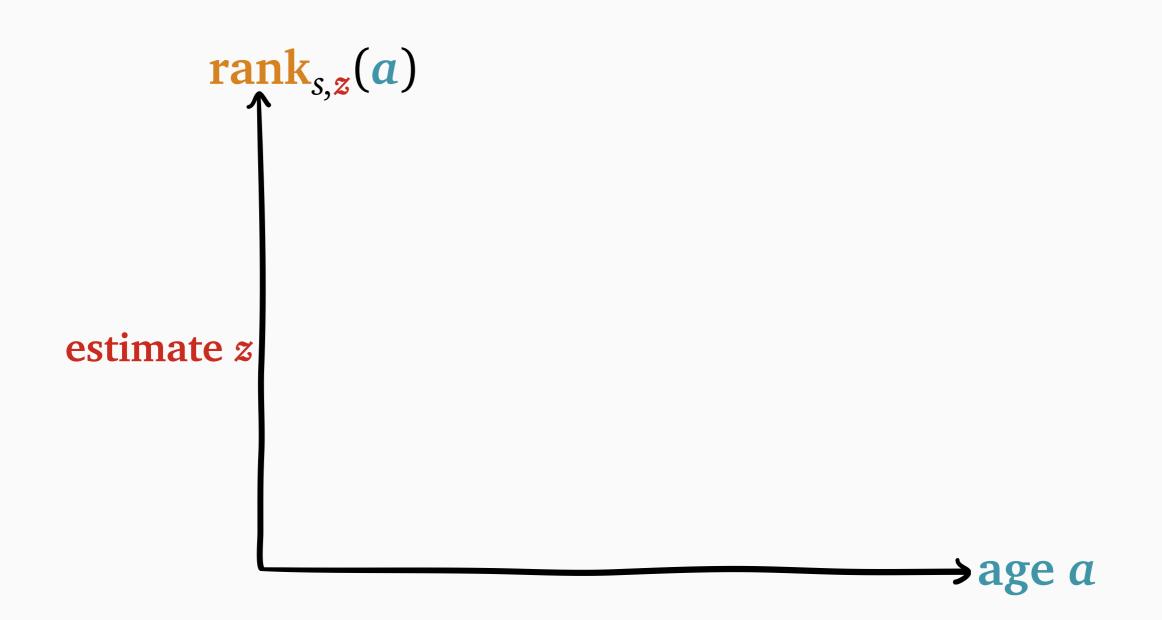




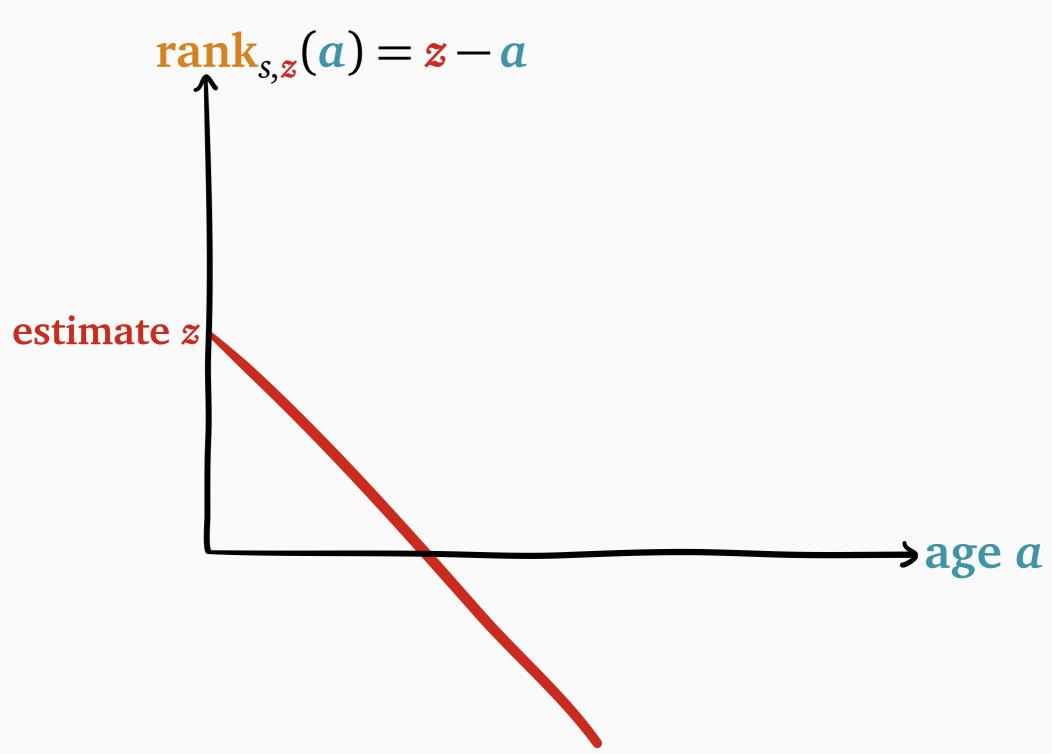


Policy design space:

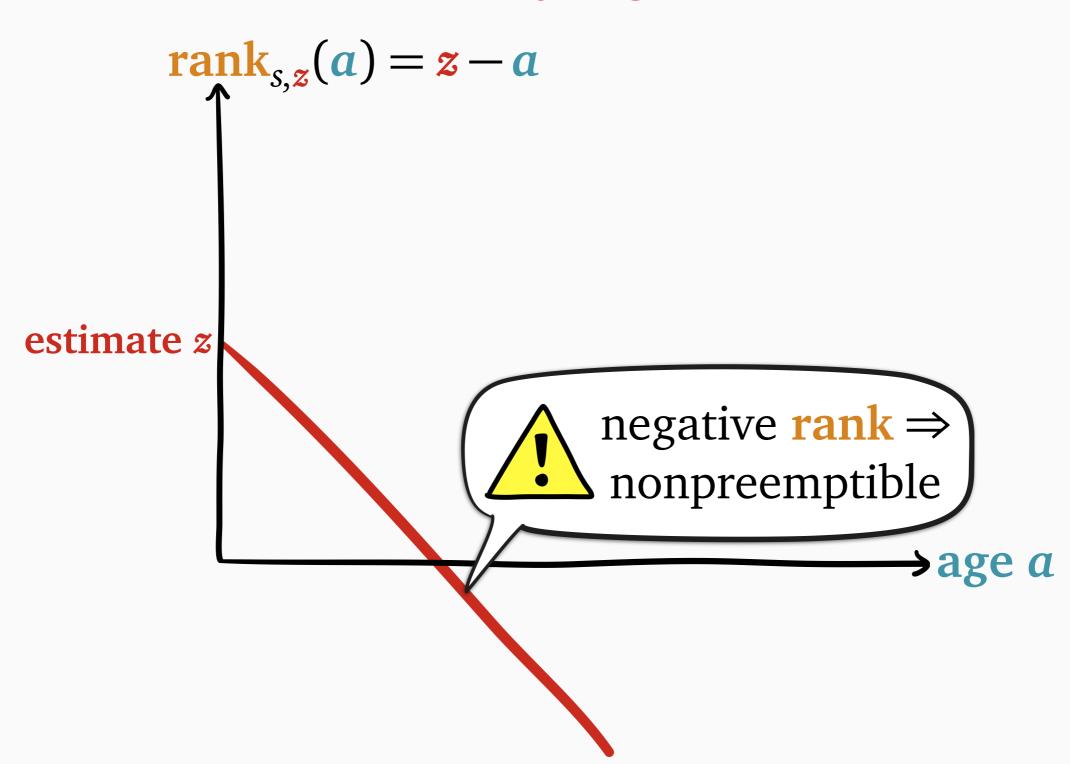
rank functions

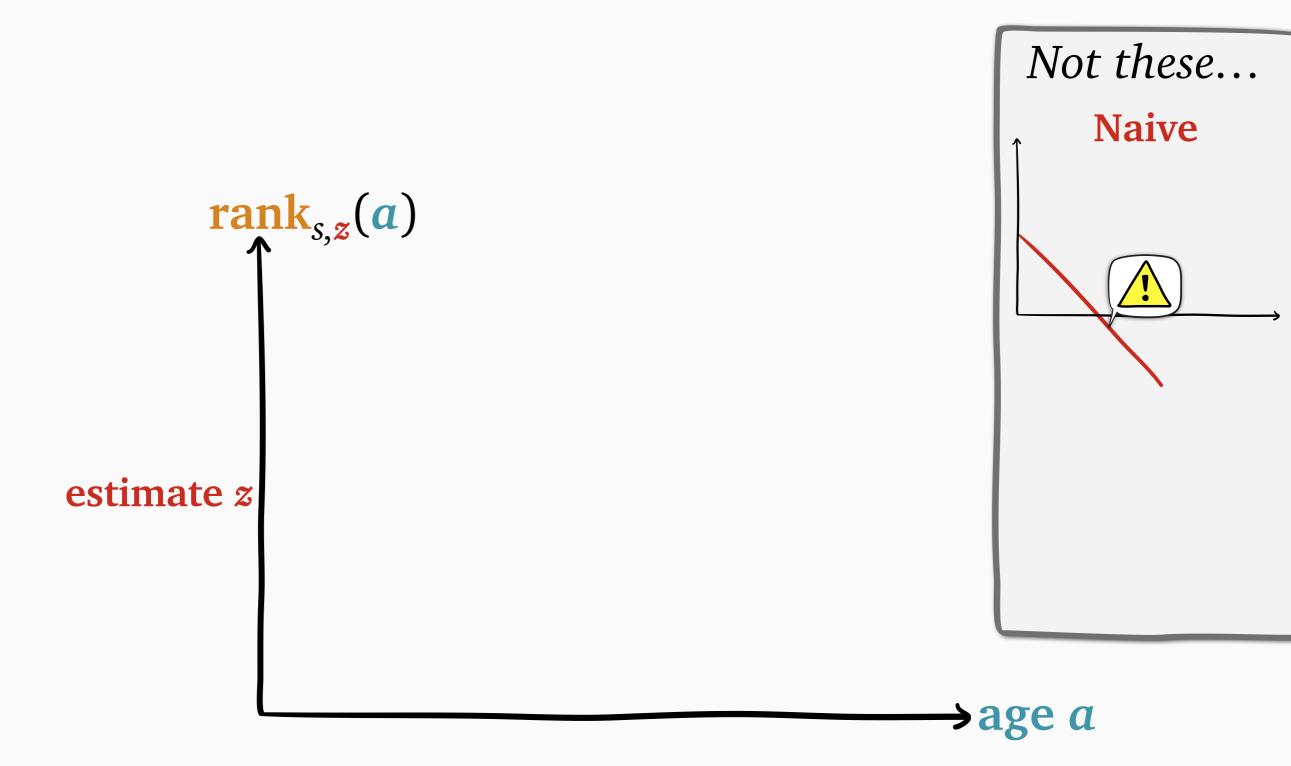


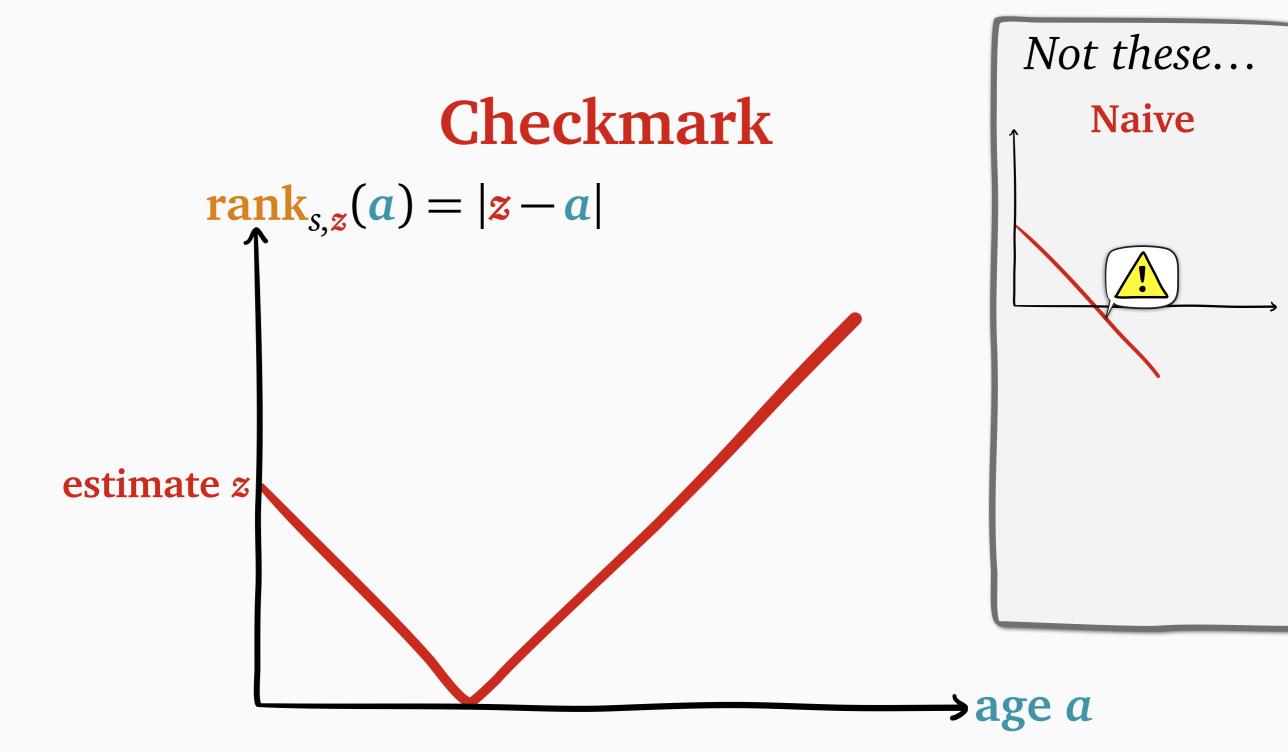


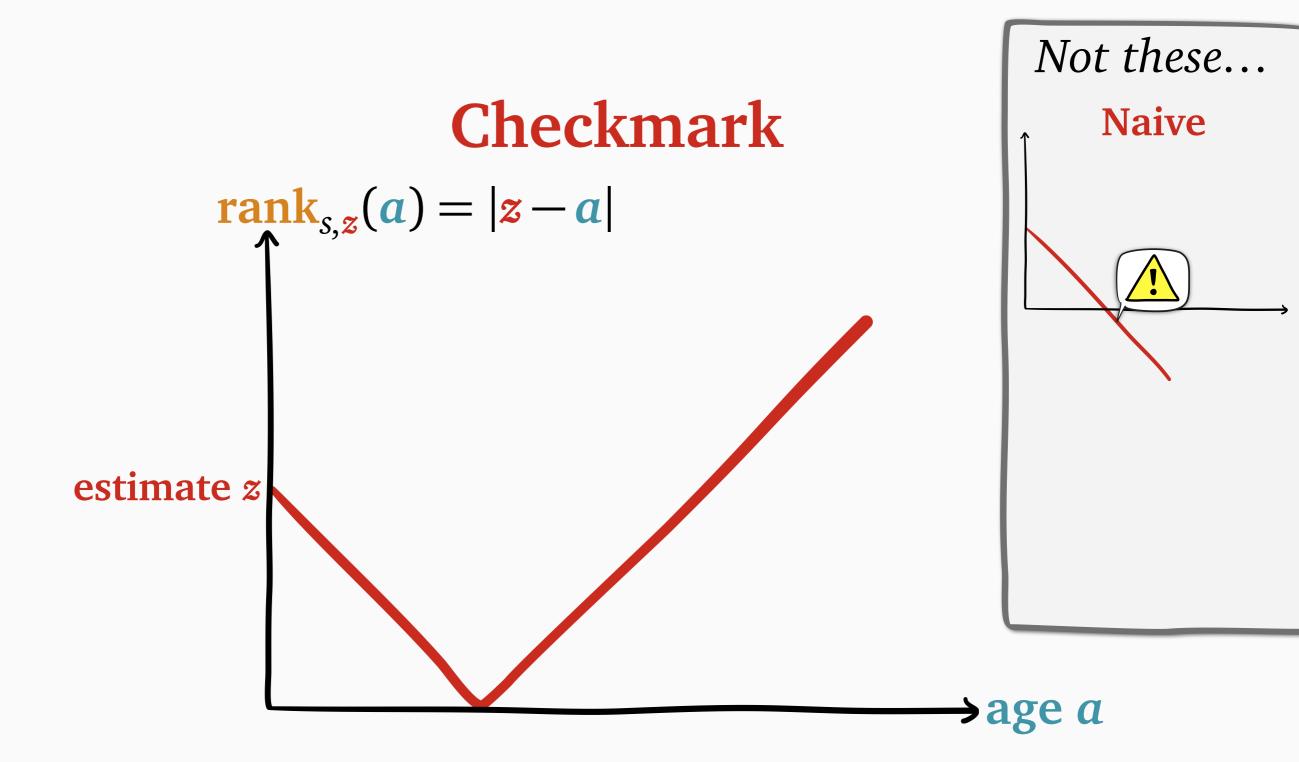


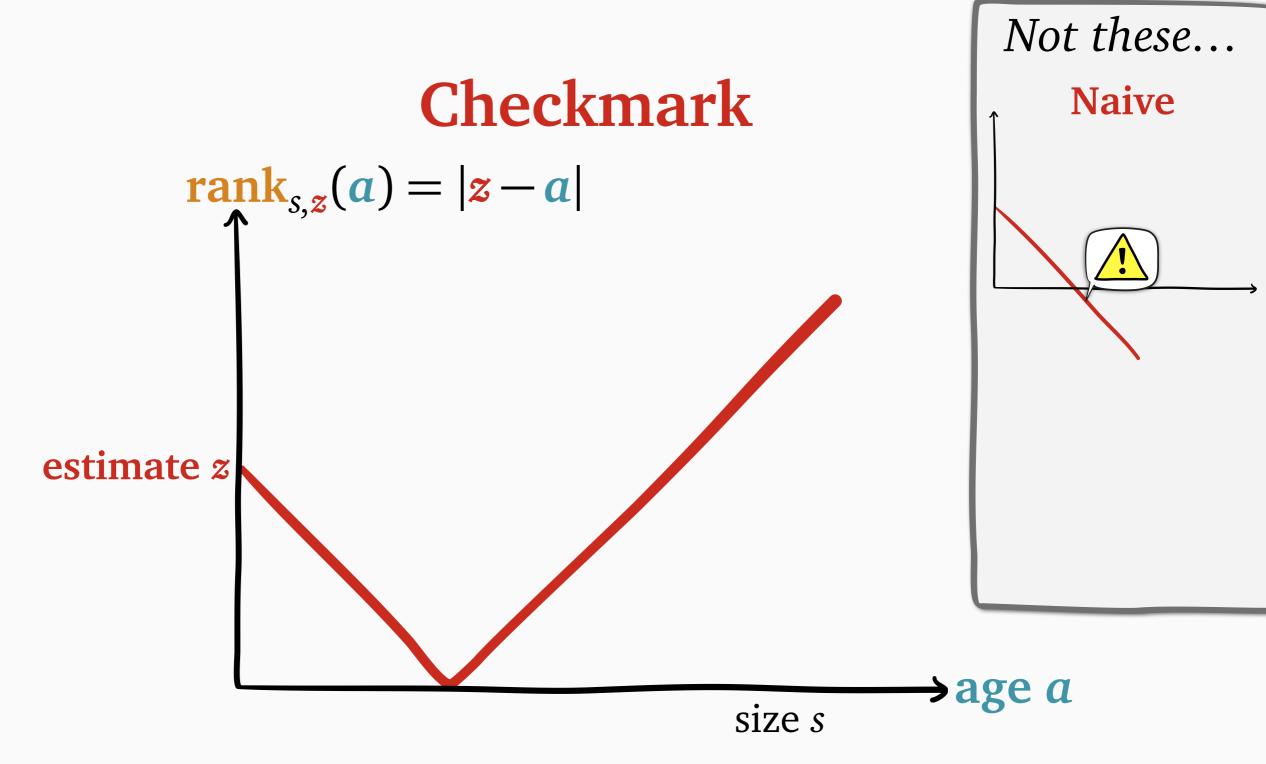


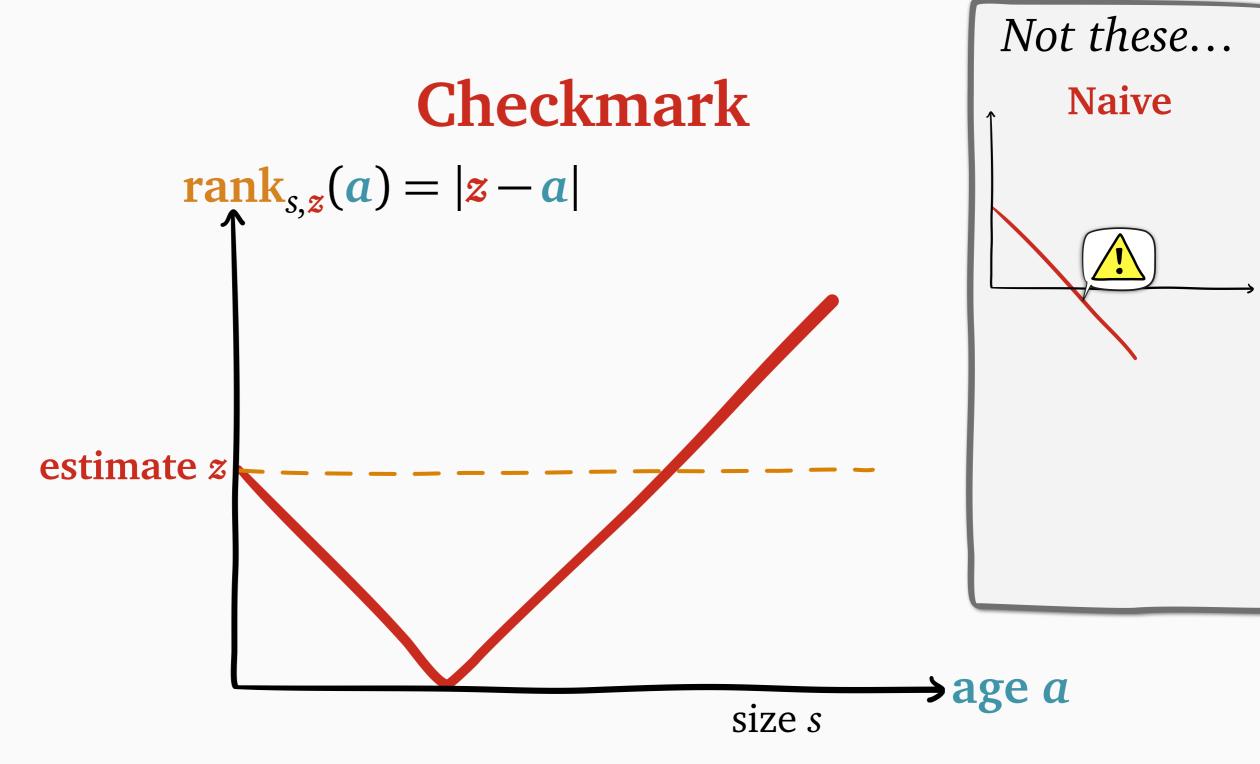


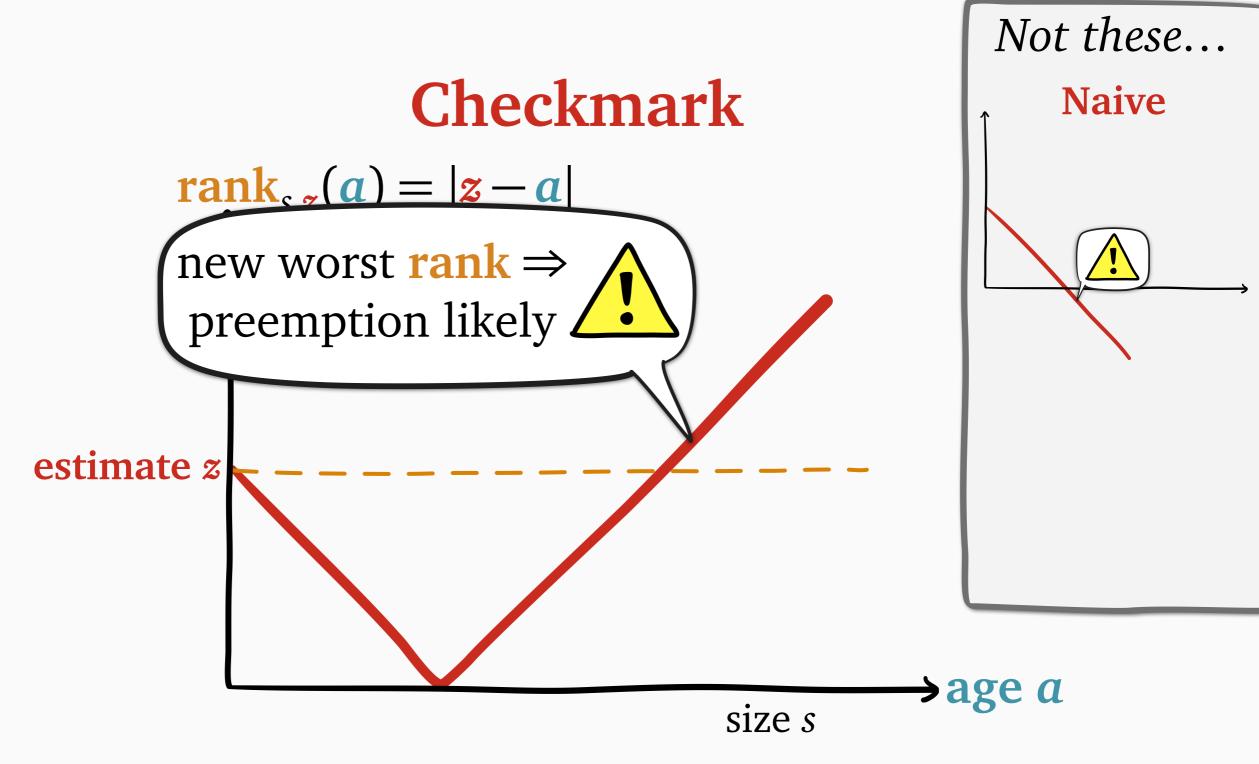


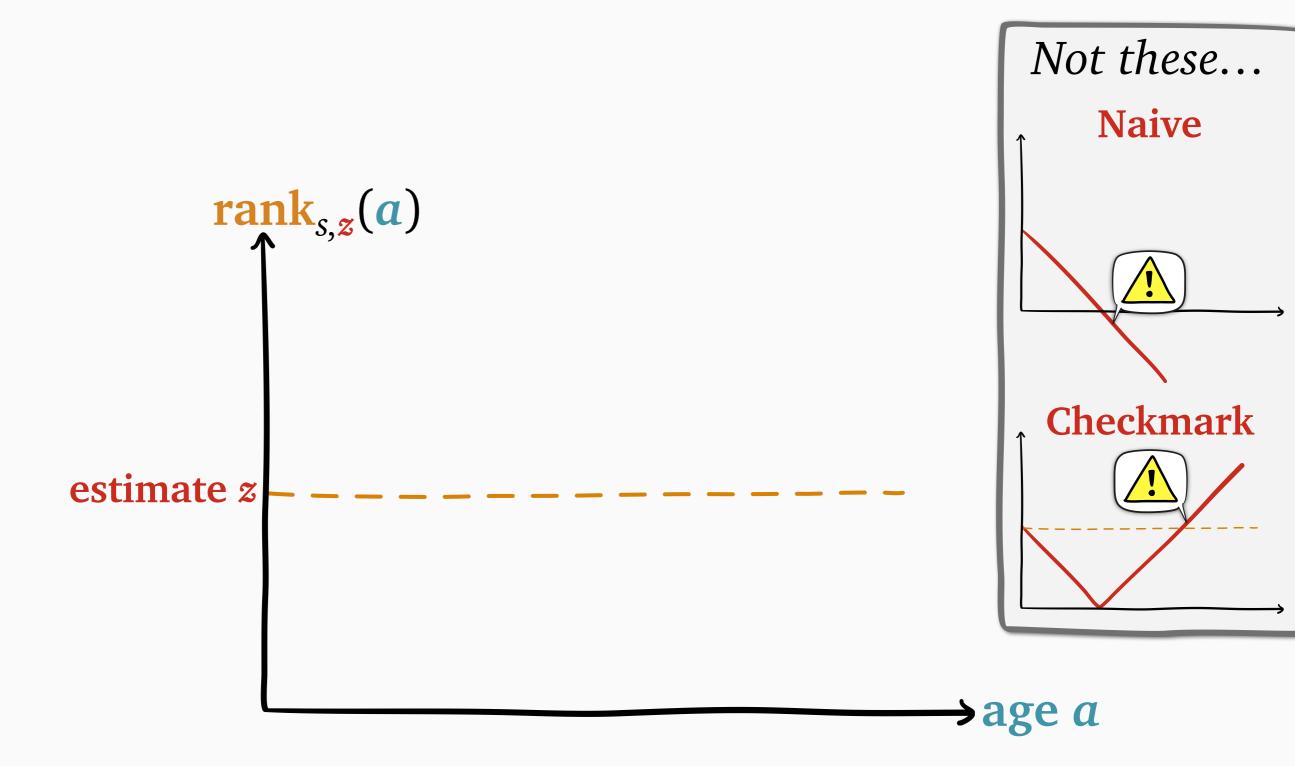


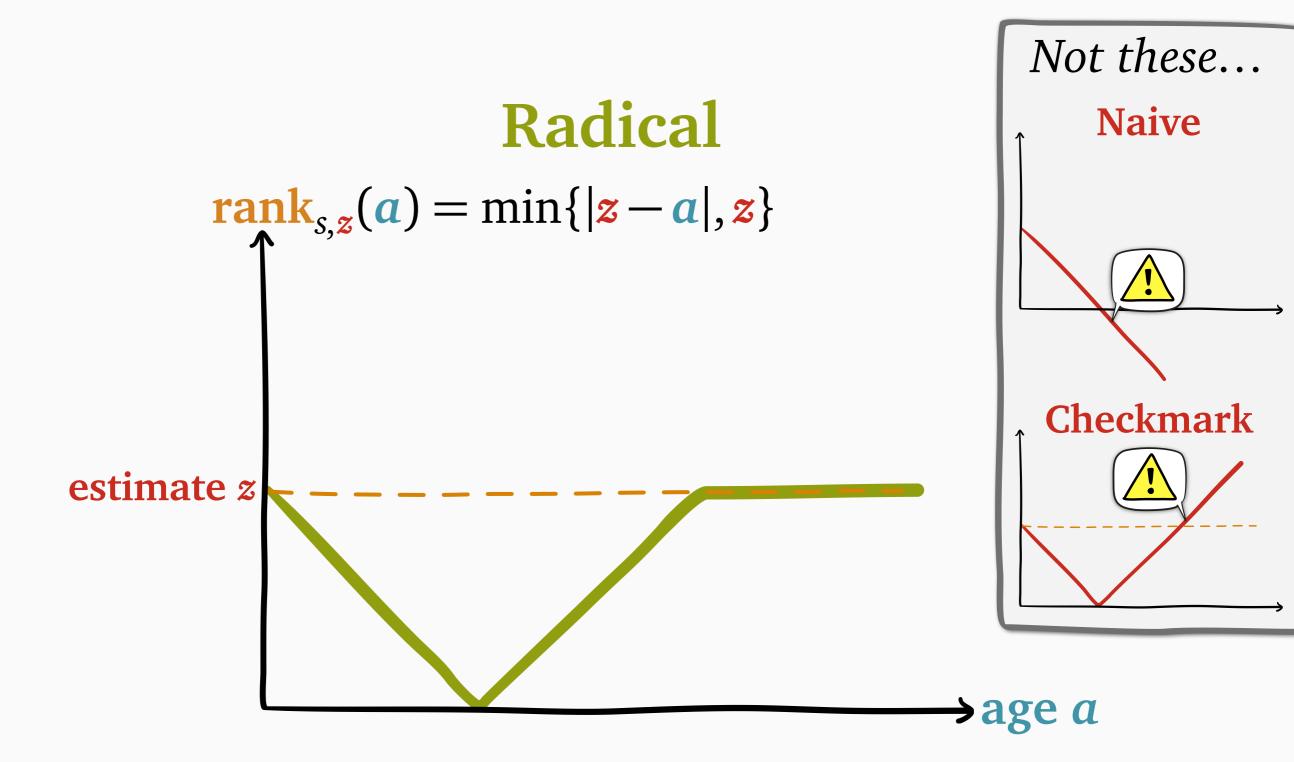


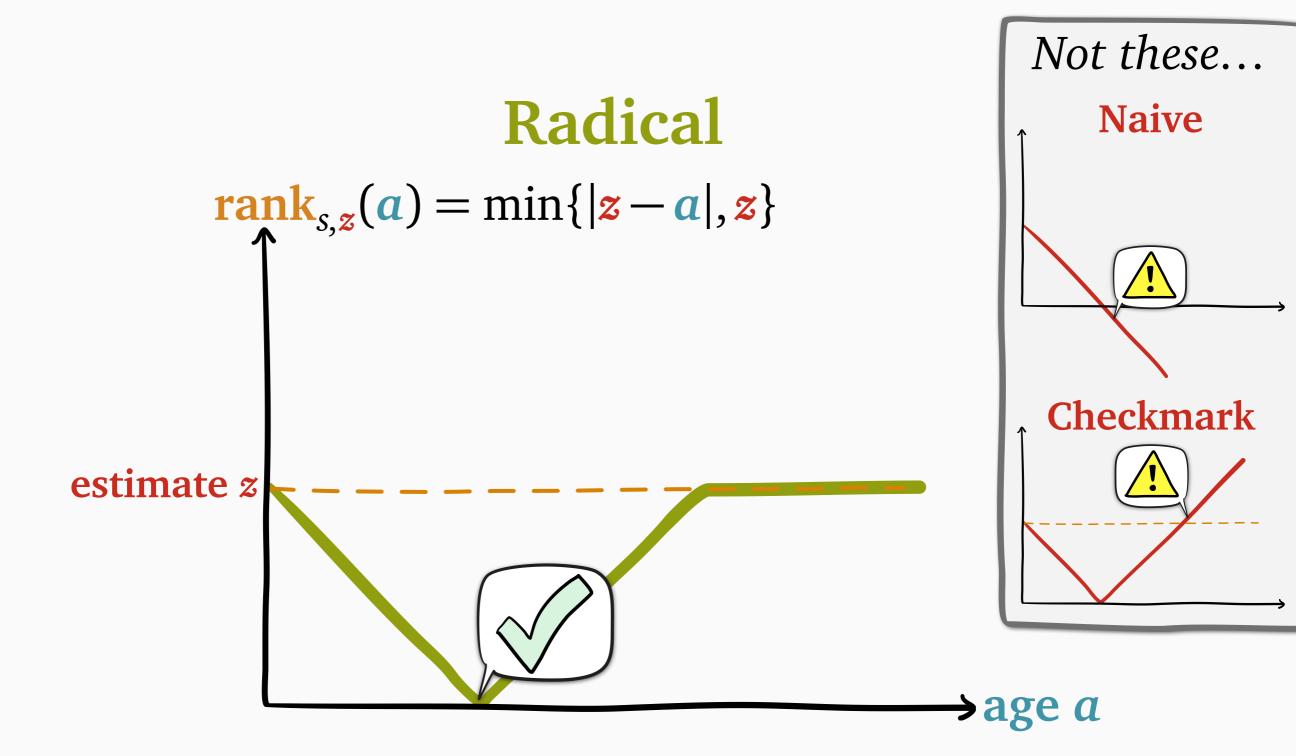


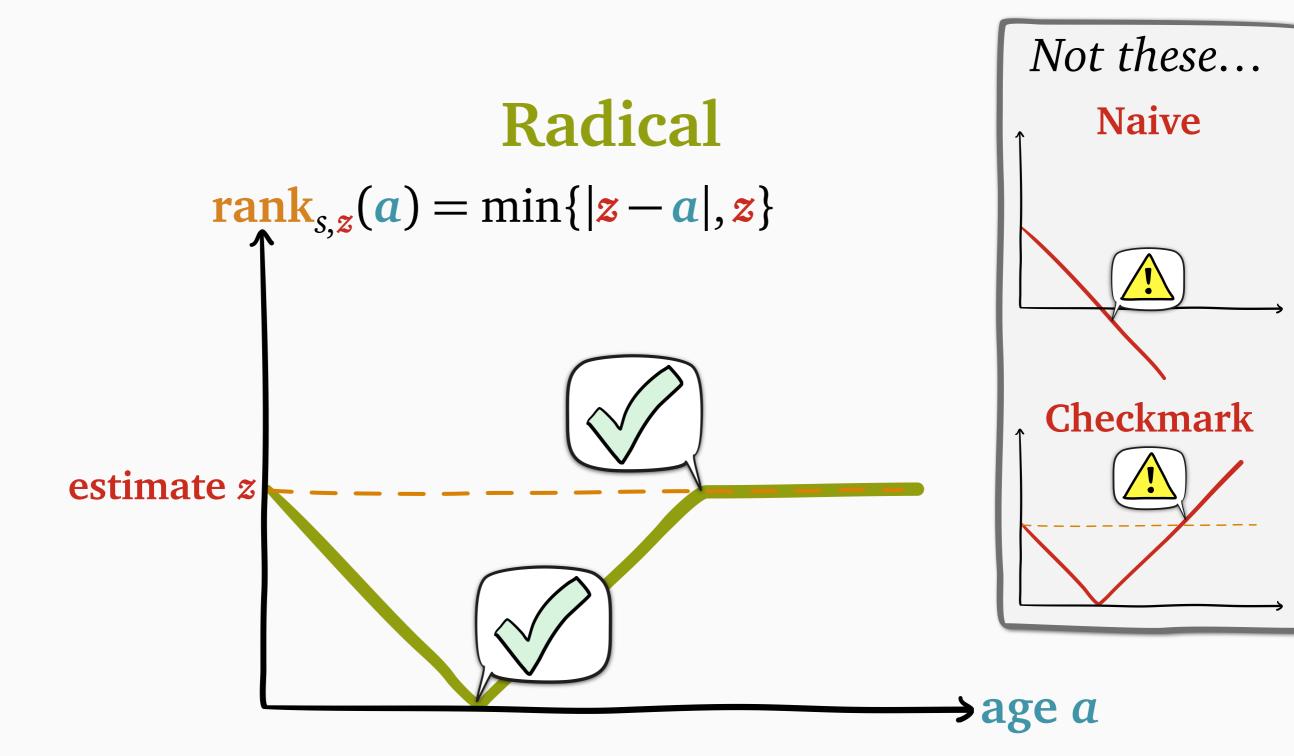


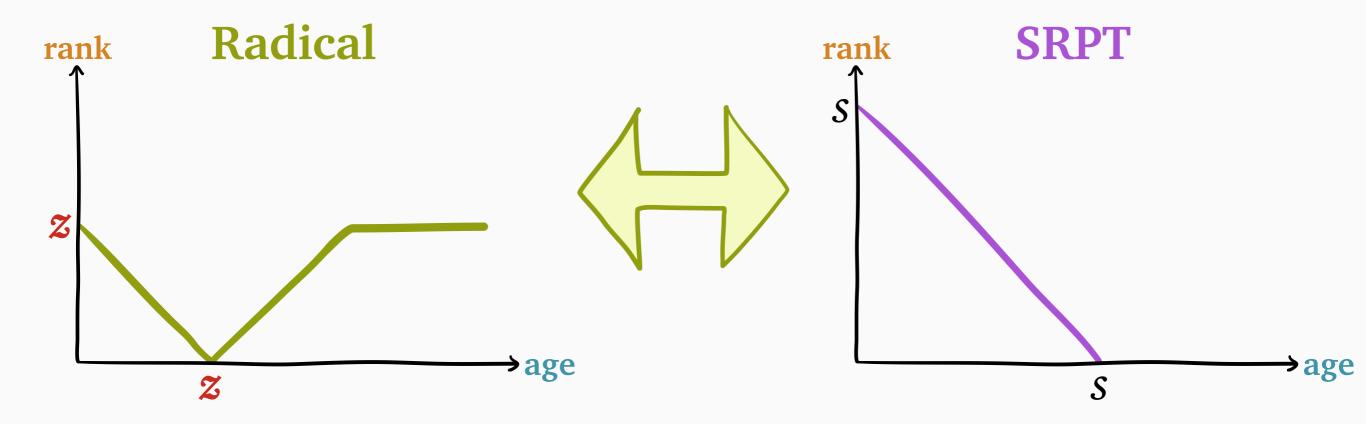










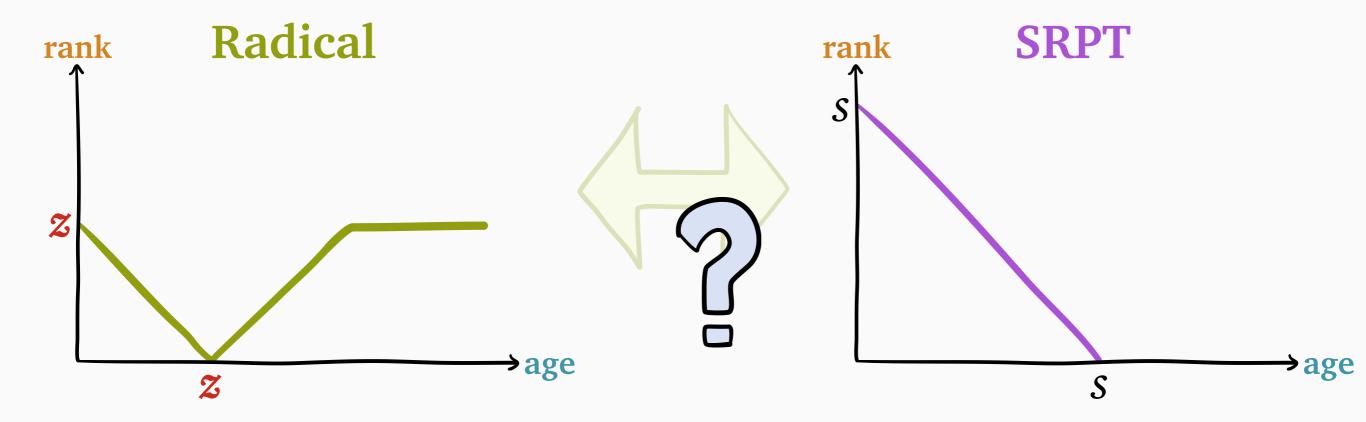


Theorem: in queueing model,

$$\frac{\mathbf{E}[T_{\text{Radical}}]}{\mathbf{E}[T_{\text{SRPT}}]} \le C_{\alpha,\beta} \cdot \boldsymbol{\gamma}$$

where

$$C_{\alpha,\beta} \le 3.5$$
  
 $C_{\alpha,\beta} \to 1$  as  $\alpha, \beta \to 1$ 

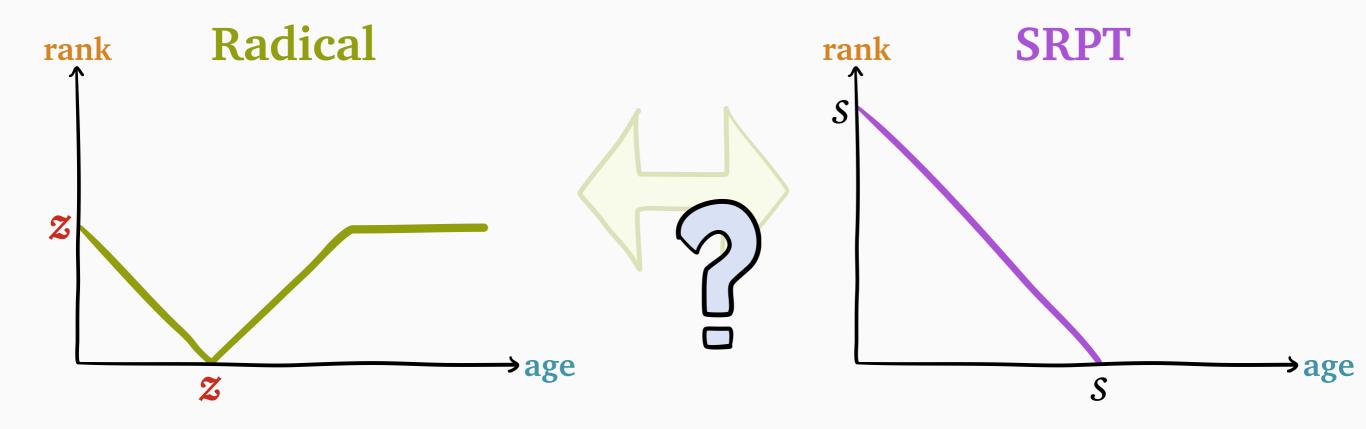


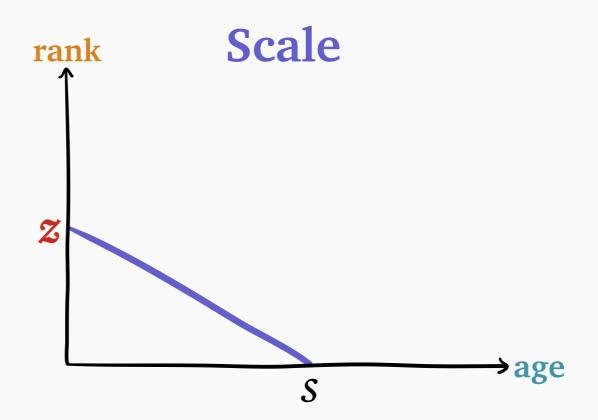
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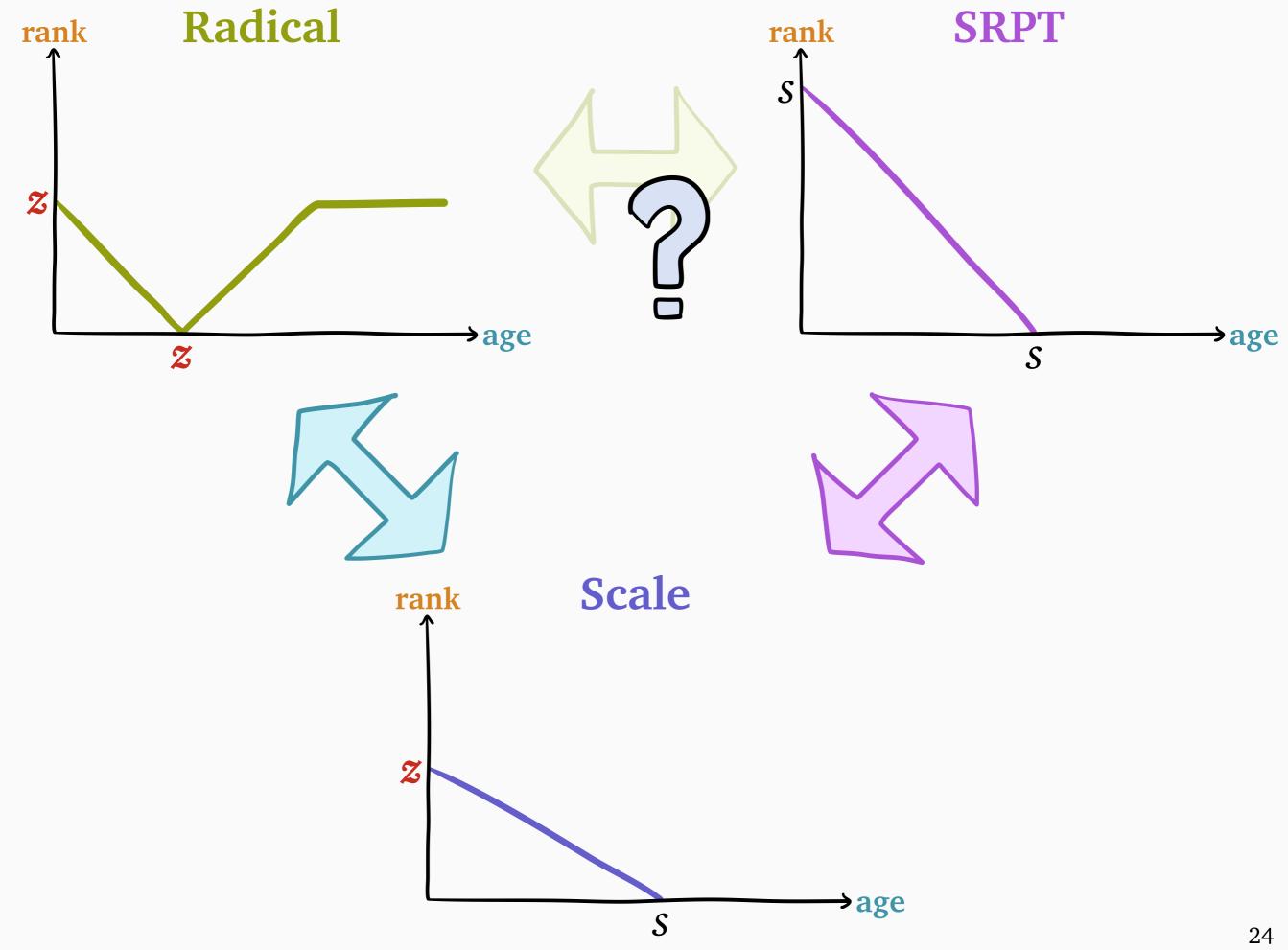
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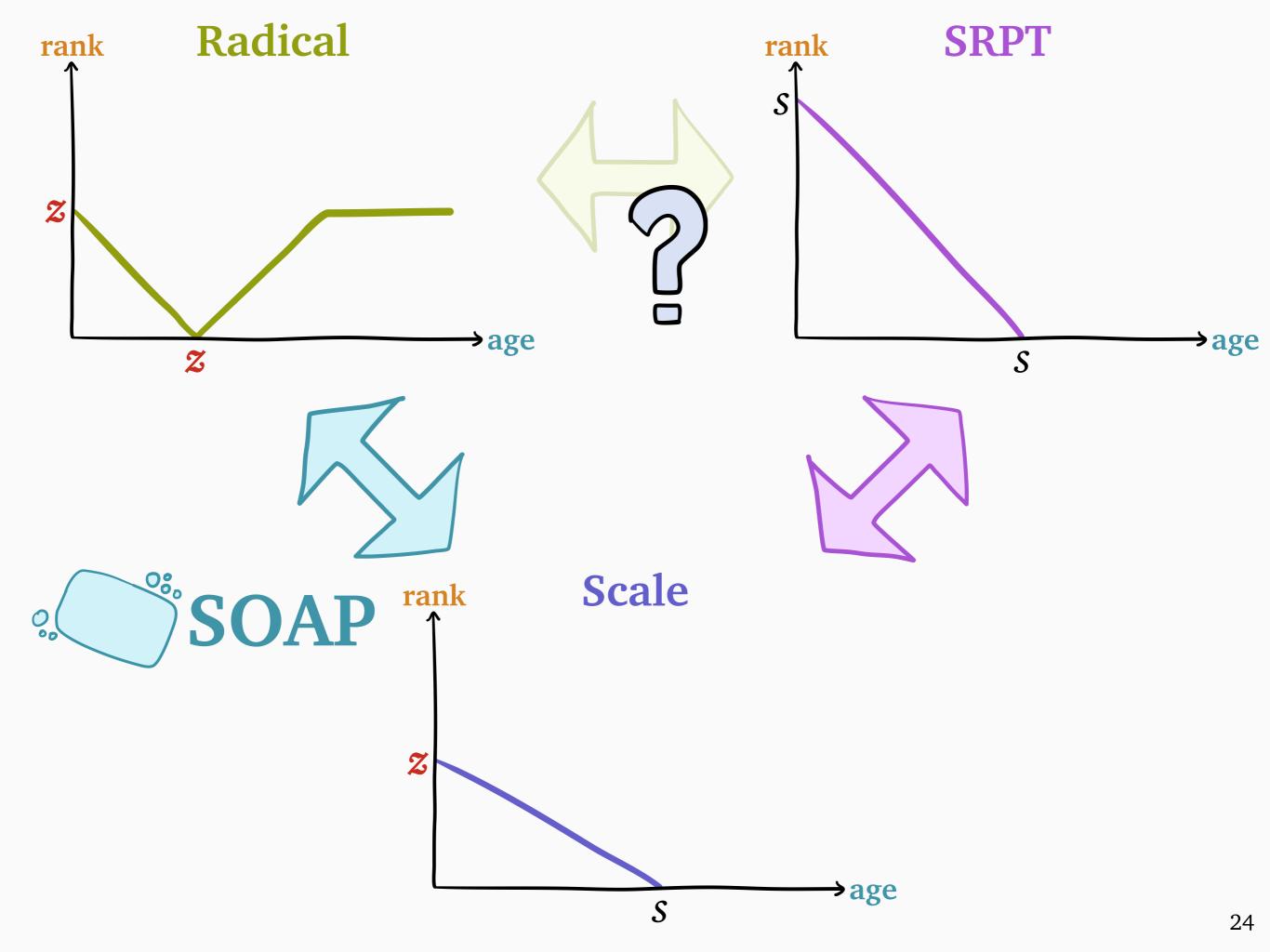
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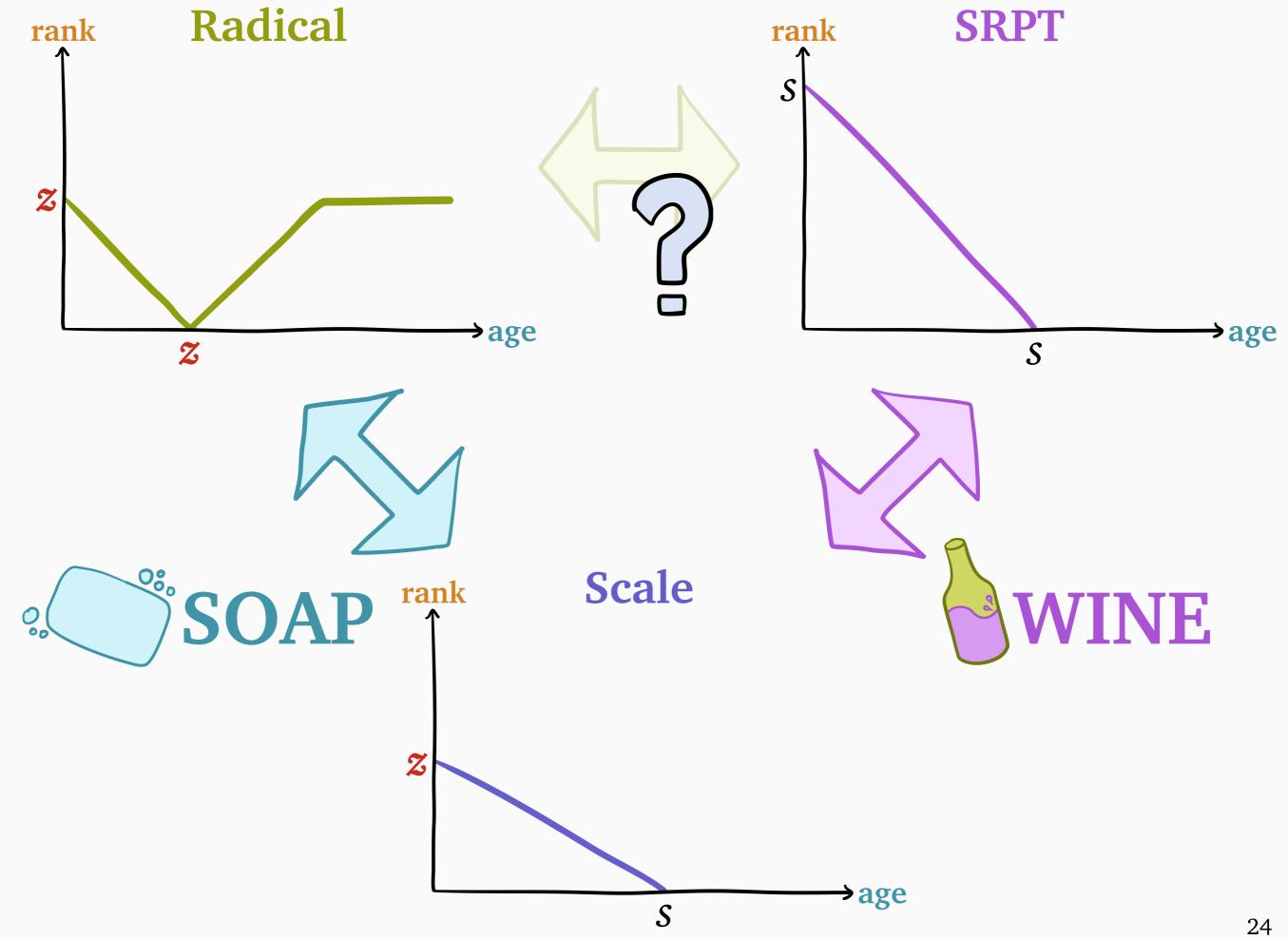
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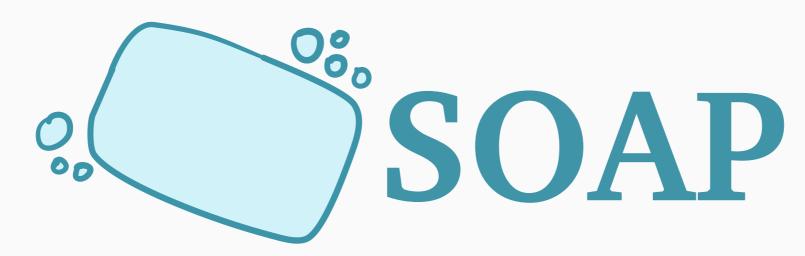






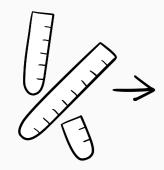


Schedule Ordered by Age-based Priority

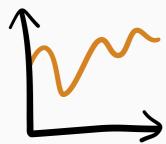


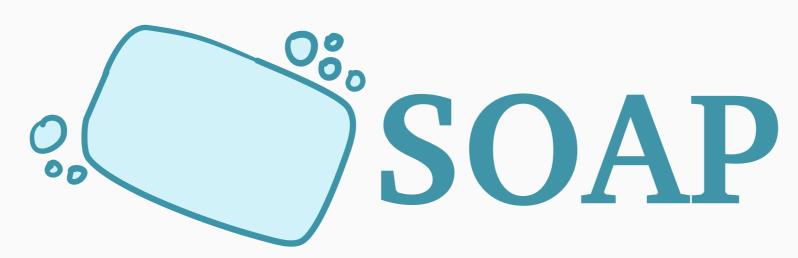
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stochastic arrival process  $\lambda$ ,  $(S, \mathbf{Z})$ 



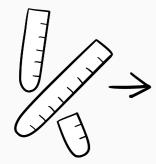
any rank function





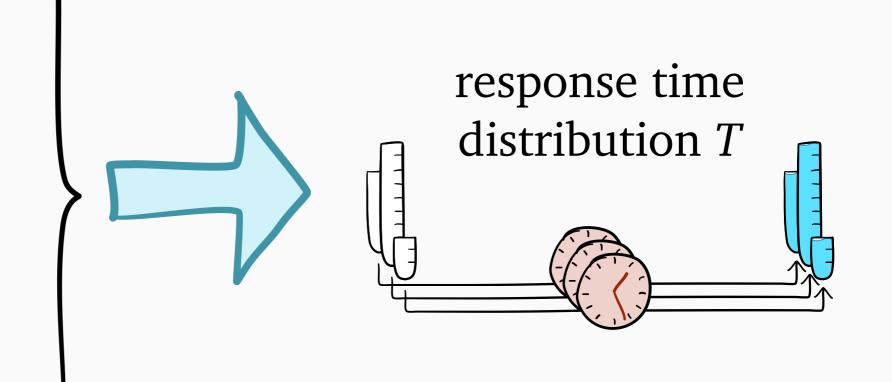
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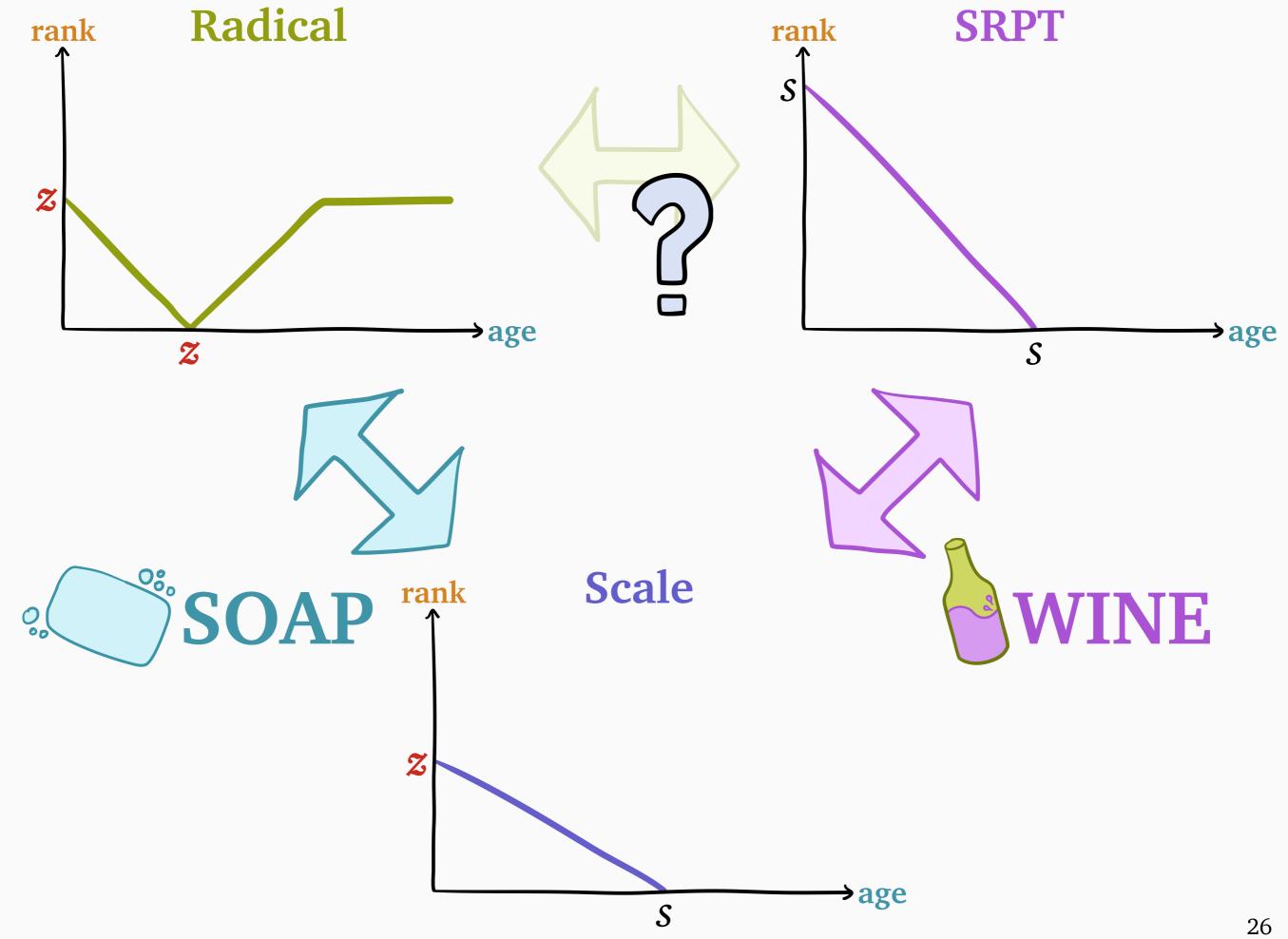
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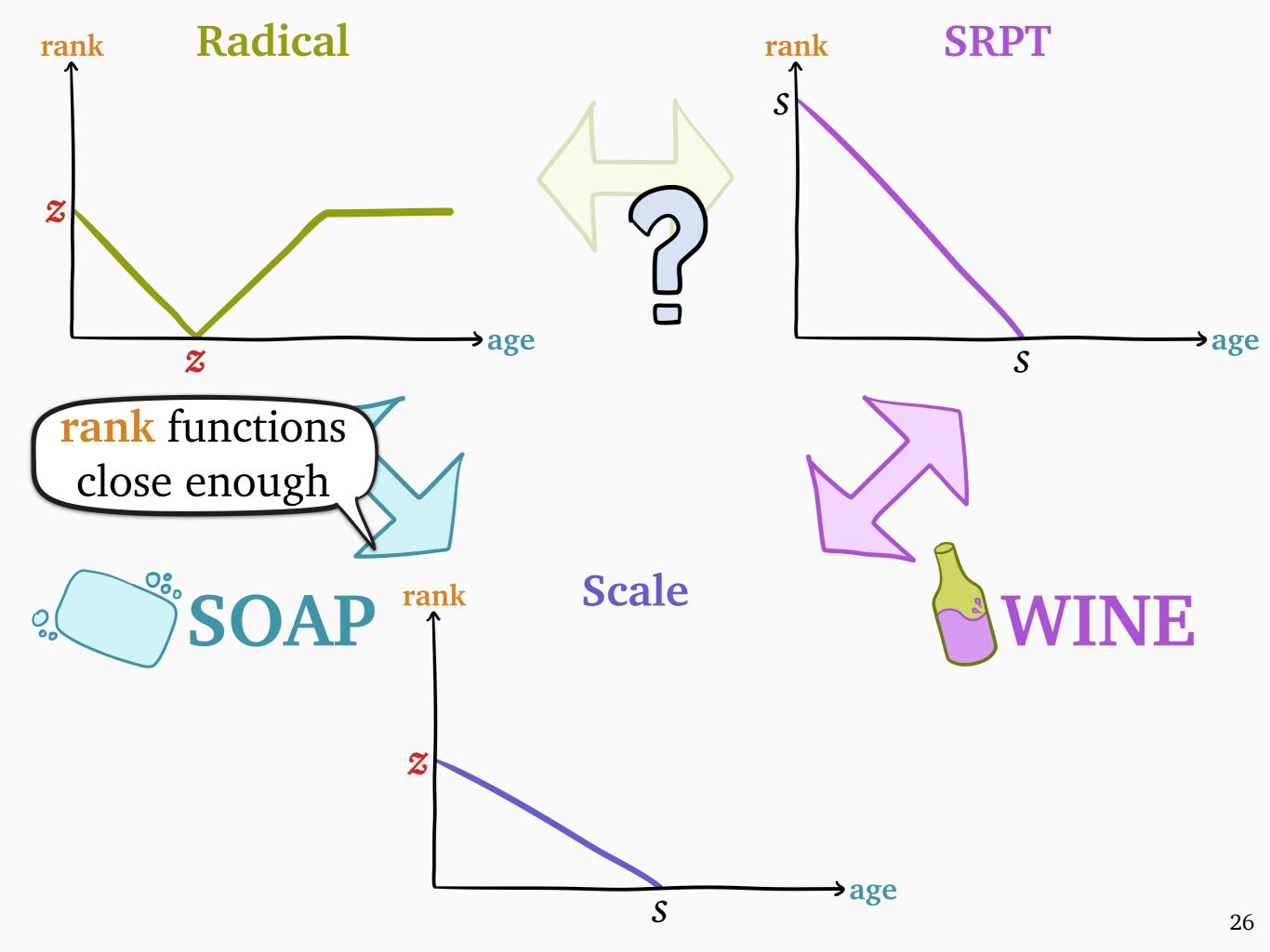


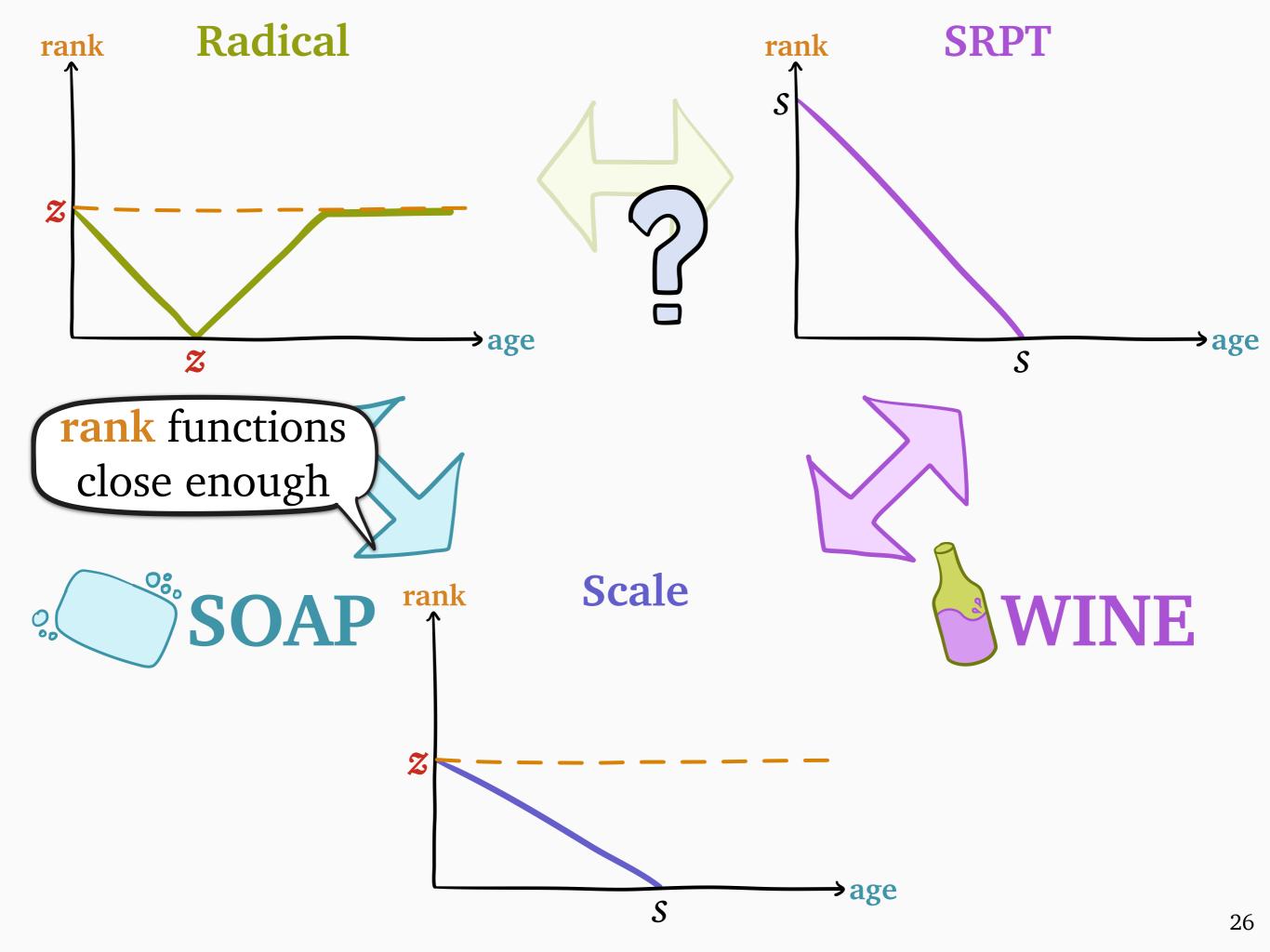
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#### Lemma:

$$E[W_{SRPT}(r)] \le E[W_{Scale}(r)] \le E[W_{SRPT}(\gamma r)]$$

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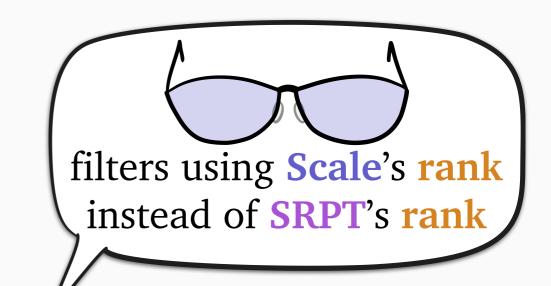
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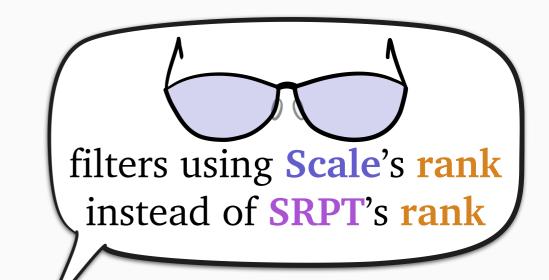
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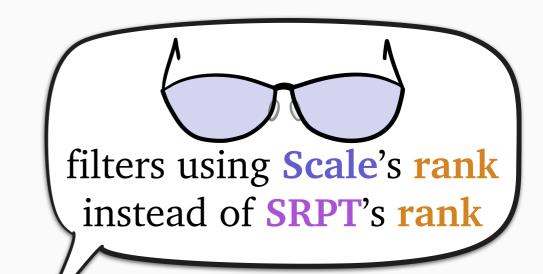
E[
$$W_{\text{SRPT}}(r)$$
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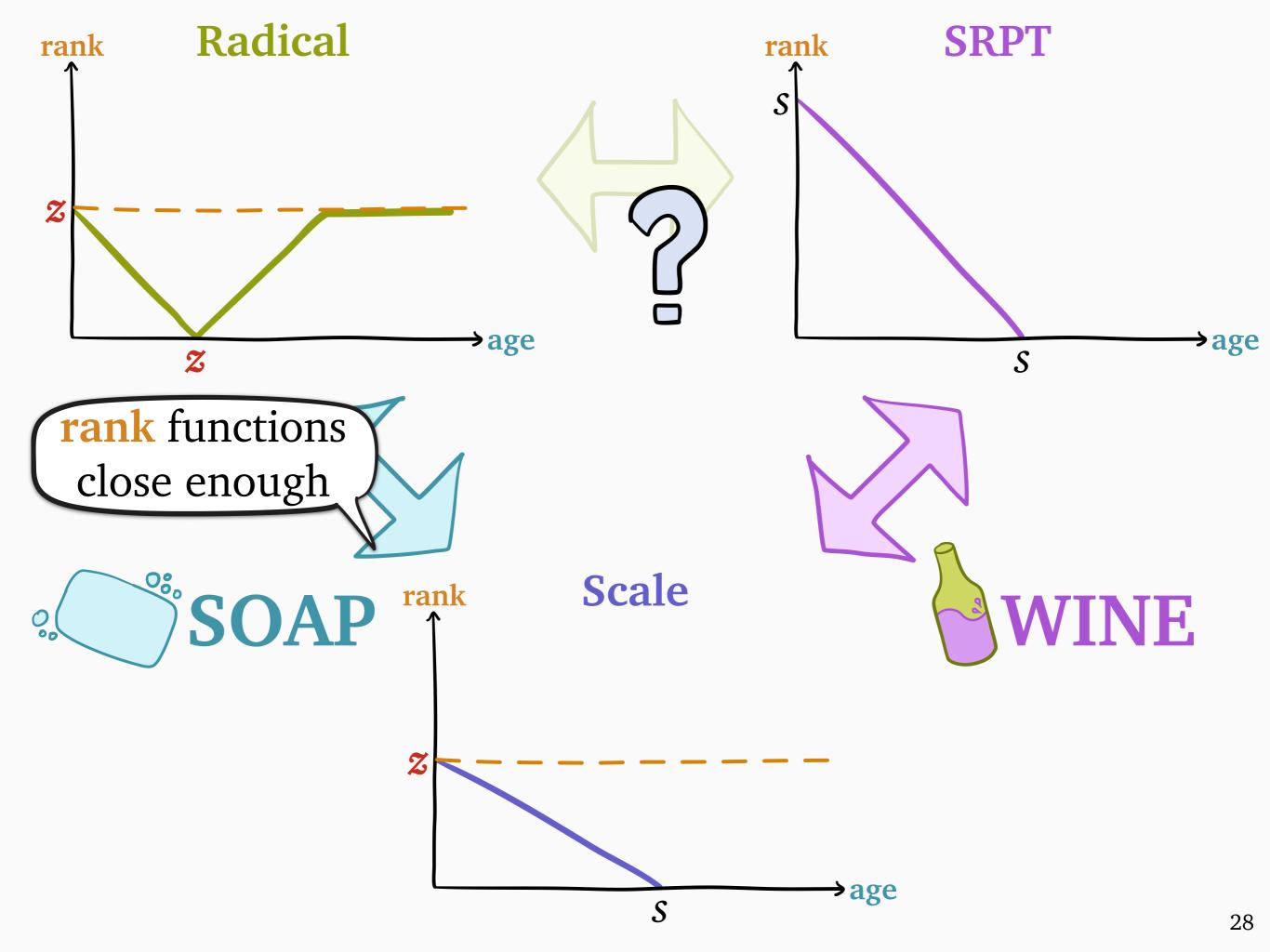


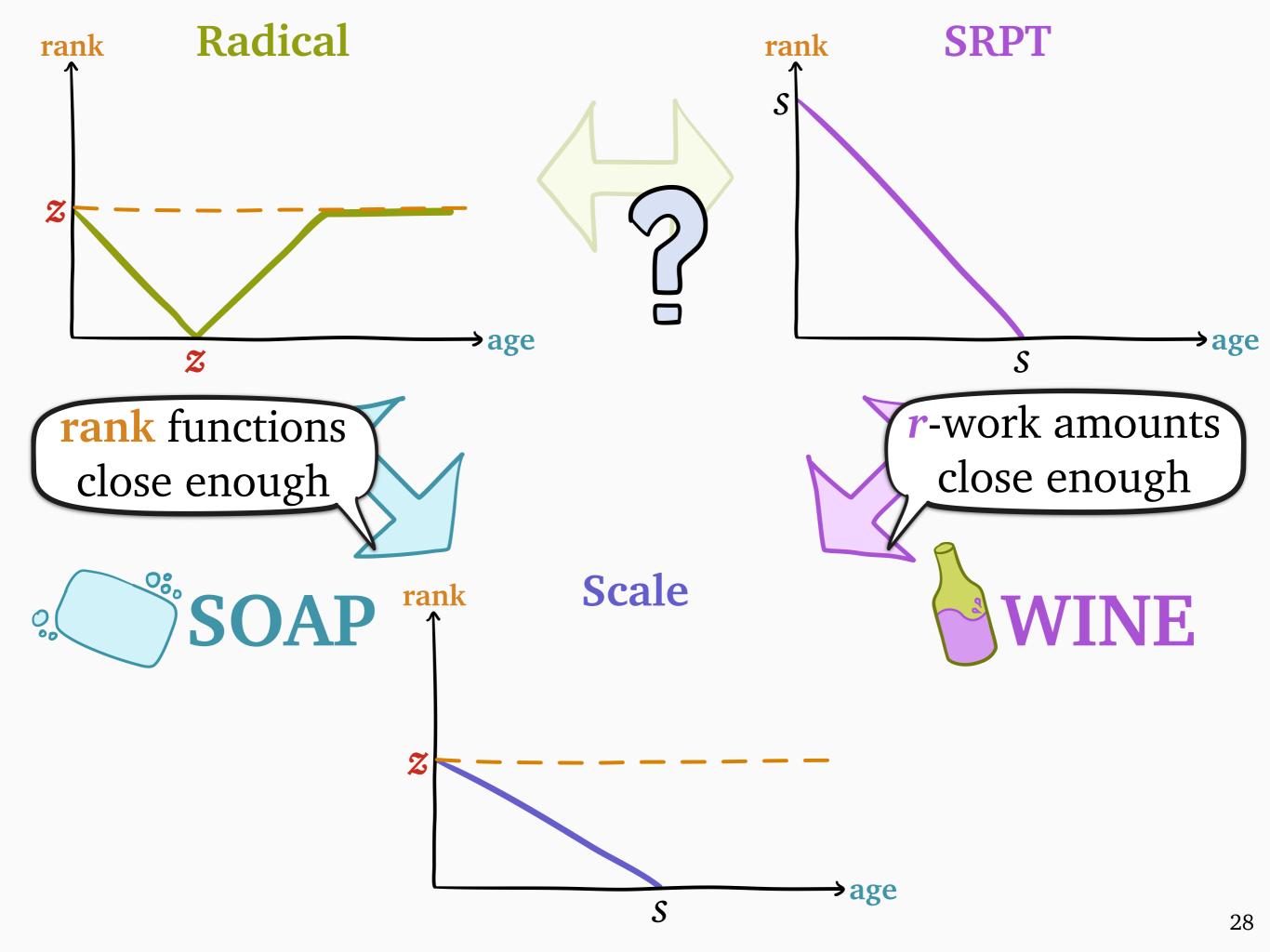
$$E[N_{SRPT}] \le E[N_{Scale}] \le \gamma E[N_{SRPT}]$$

#### *Key steps:*

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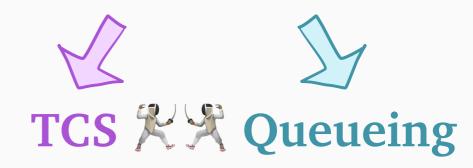


scheduling with



scheduling with

### noisy predictions



• TCS: need to be careful

scheduling with



- TCS: need to be careful
- Queueing: simple rankbased policy suffices

scheduling with

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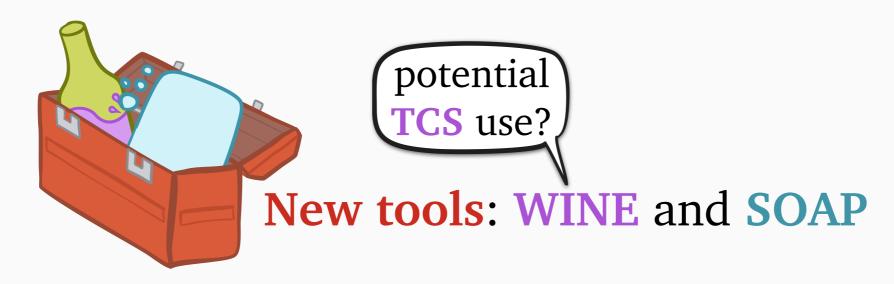


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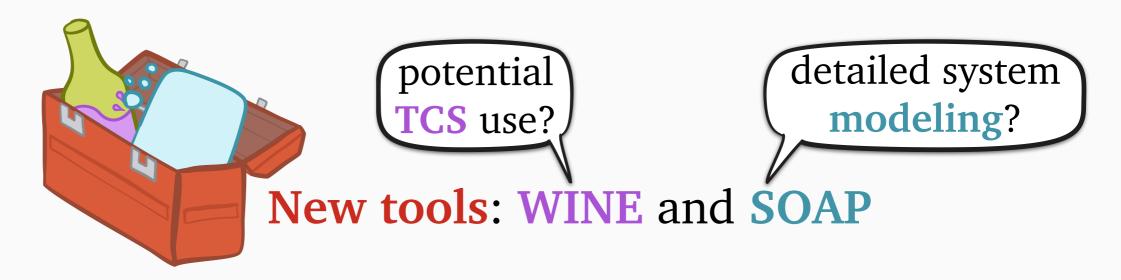


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### References

Scully, Harchol-Balter, and Scheller-Wolf (2018). "SOAP: One Clean Analysis of All Age-Based Scheduling Policies." *Proc. ACM Meas. Anal. Comput. Syst.* (SIGMETRICS 2018).

- Introduces rank functions and the general SOAP analysis
- Finalist: 2019 INFORMS APS Best Student Paper Prize

Grosof, Scully, and Harchol-Balter (2018). "SRPT for Multiserver Systems." *Perform. Eval.* (PERFORMANCE 2018).

- First queueing analysis of SRPT-k
- Uses tagged job method plus worst-case r-work decomposition
- Winner: PERFORMANCE 2018 Best Student Paper Award

Scully, Grosof, and Harchol-Balter (2020). "The Gittins Policy is Nearly Optimal in the M/G/k under Extremely General Conditions." *Proc. ACM Meas. Anal. Comput. Syst.* (SIGMETRICS 2021).

- First queueing analysis of Gittins-k
- Introduces WINE
- Winner: 2022 INFORMS George Nicholson Student Paper Competition



Scully, Grosof, and Mitzenmacher (2022). "Uniform Bounds for Scheduling with Job Size Estimates." *13th Innovations in Theoretical Computer Science Conference* (ITCS 2022).

- First queueing competitive ratios for noisy predictions
- Uses both SOAP and WINE