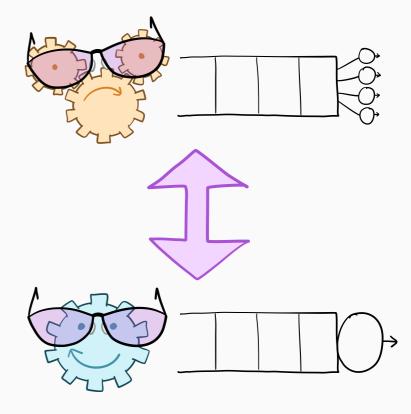
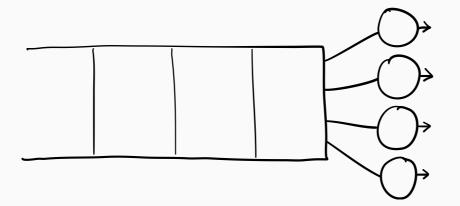
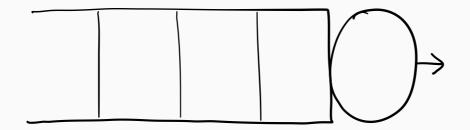
# Bounding Mean Slowdown in Multiserver Systems

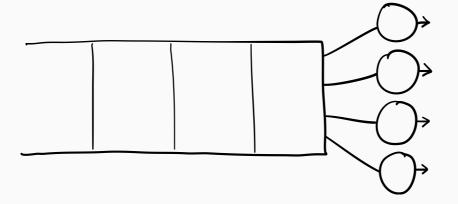
Ziv Scully
Carnegie Mellon University



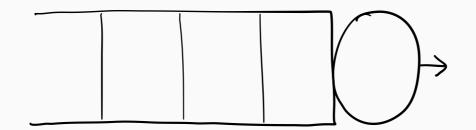


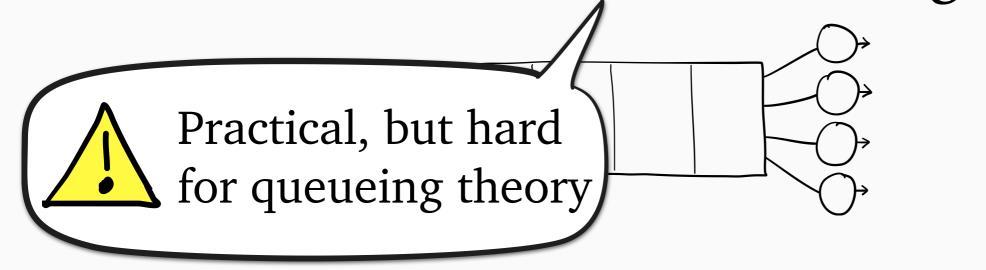
First: background on single-server scheduling



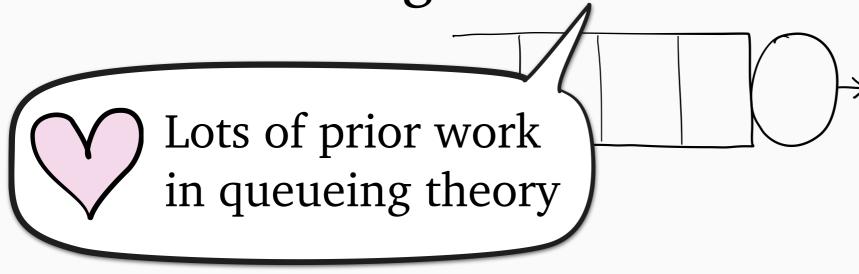


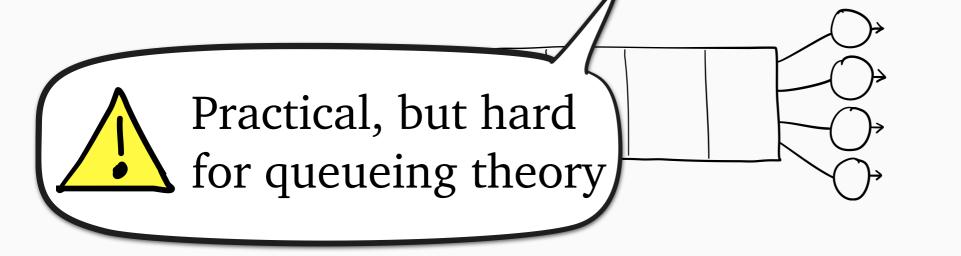
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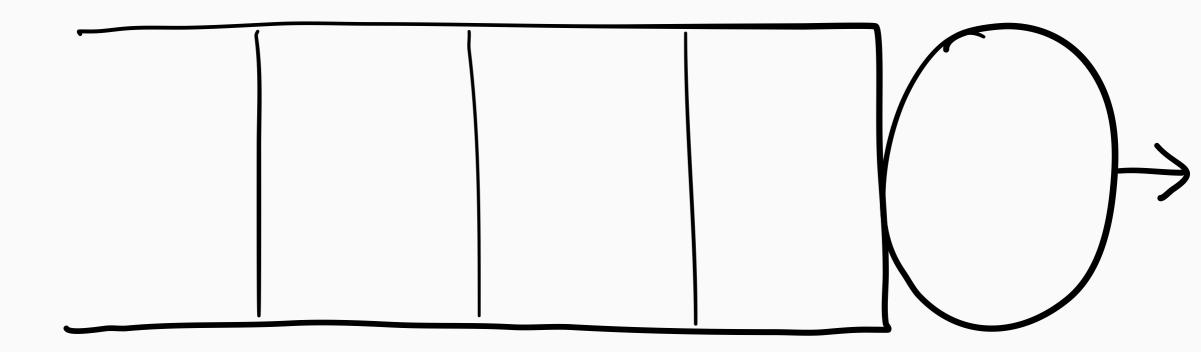


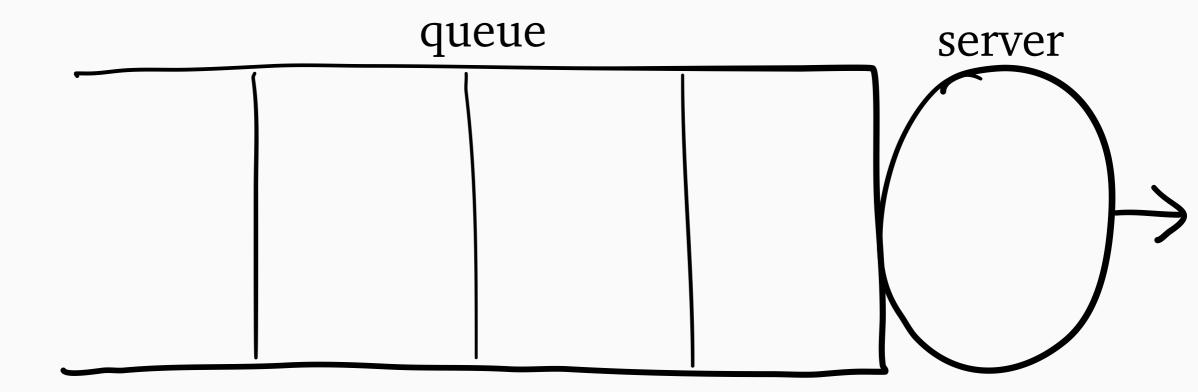


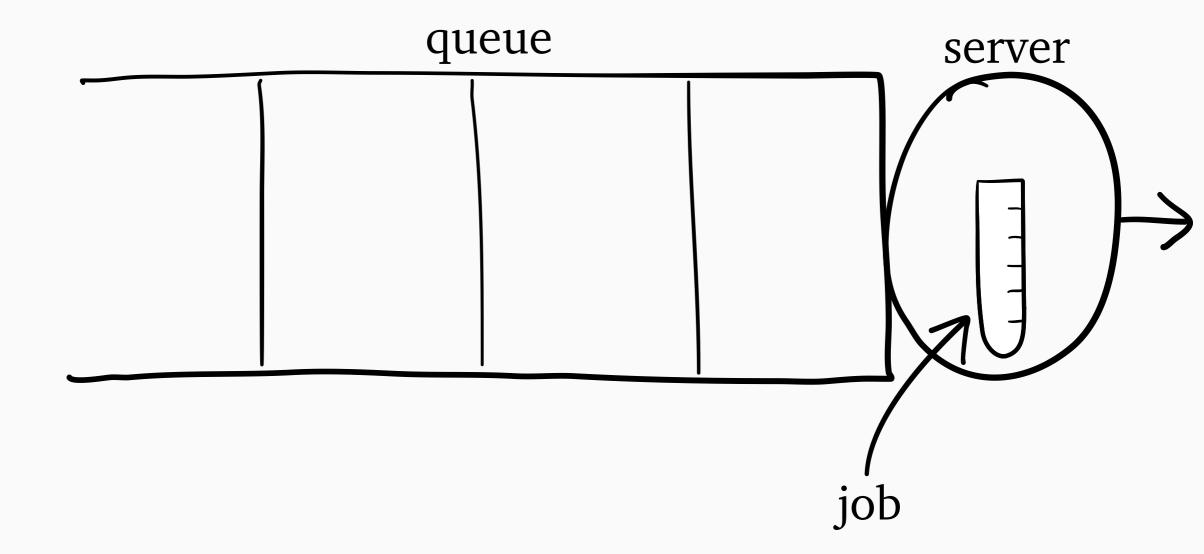
First: background on single-server scheduling

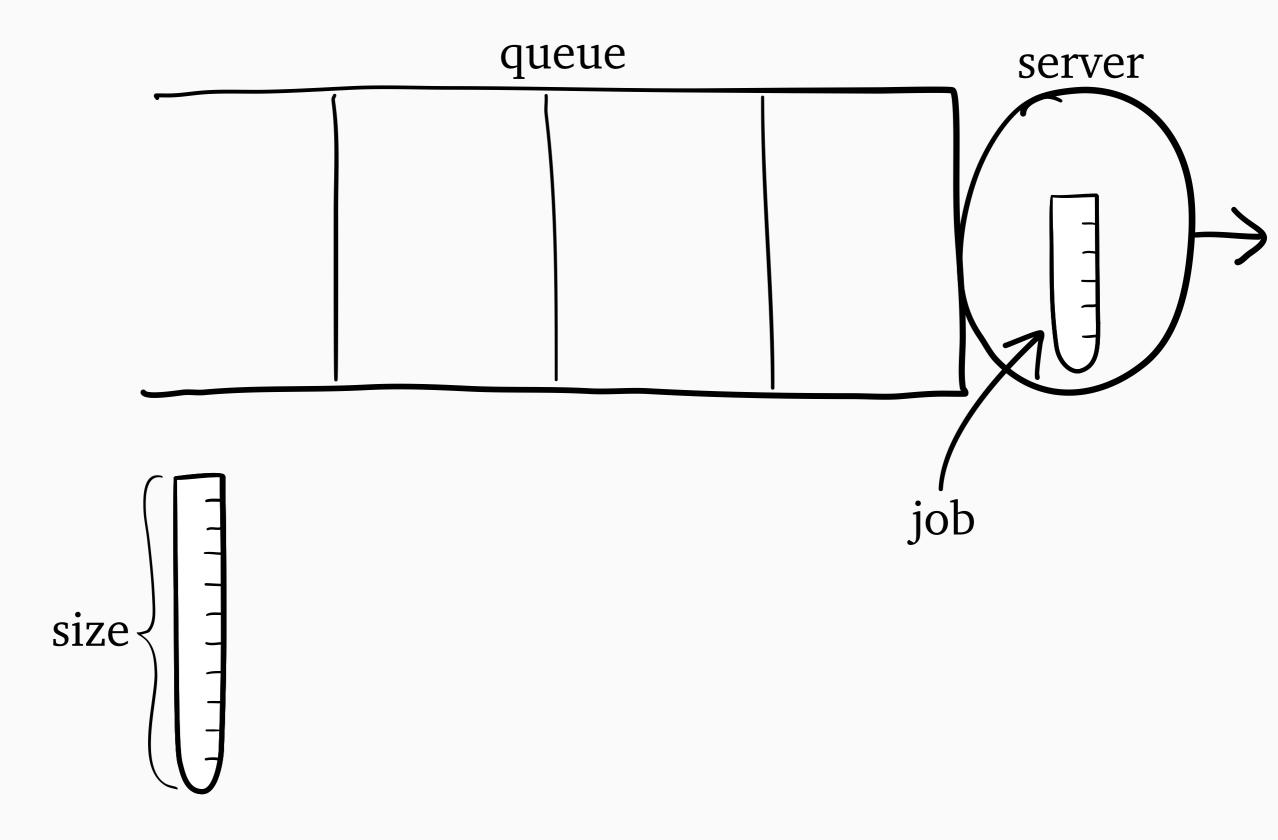


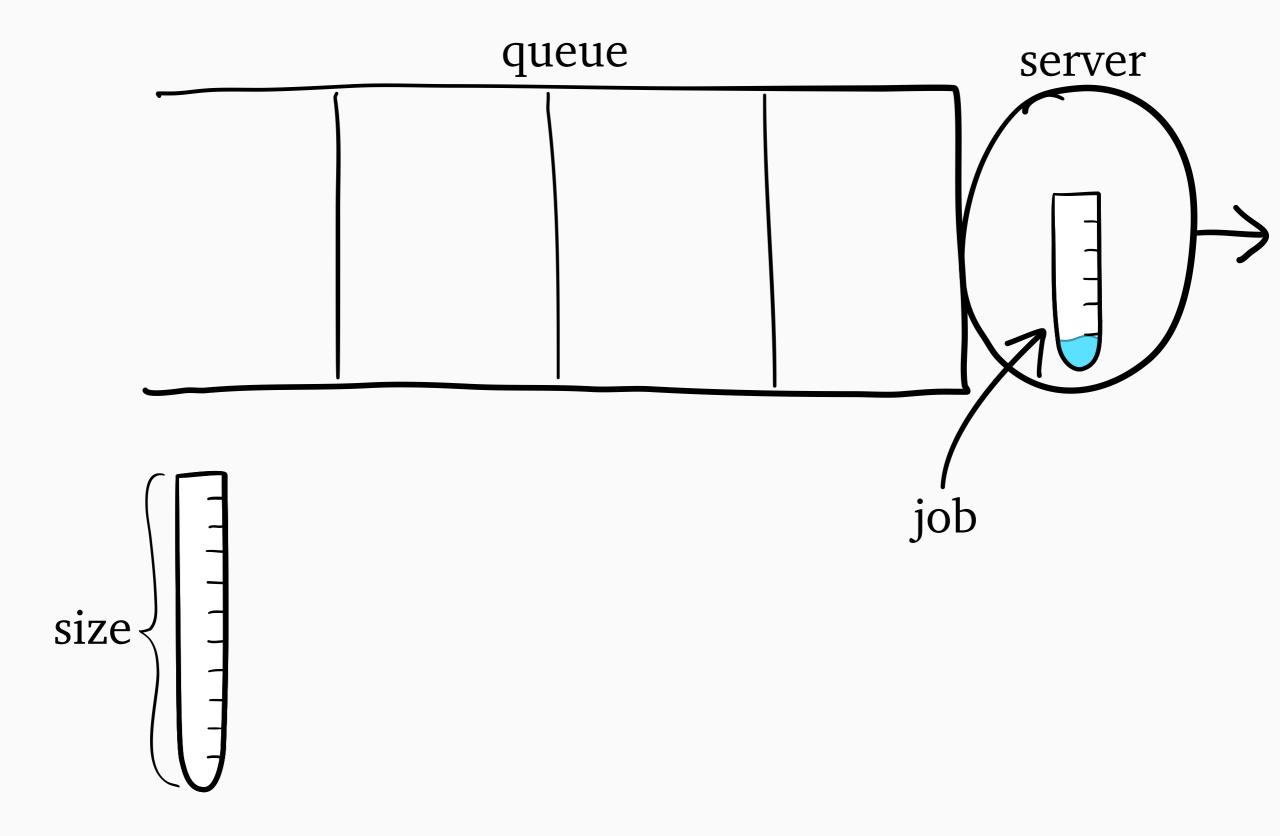


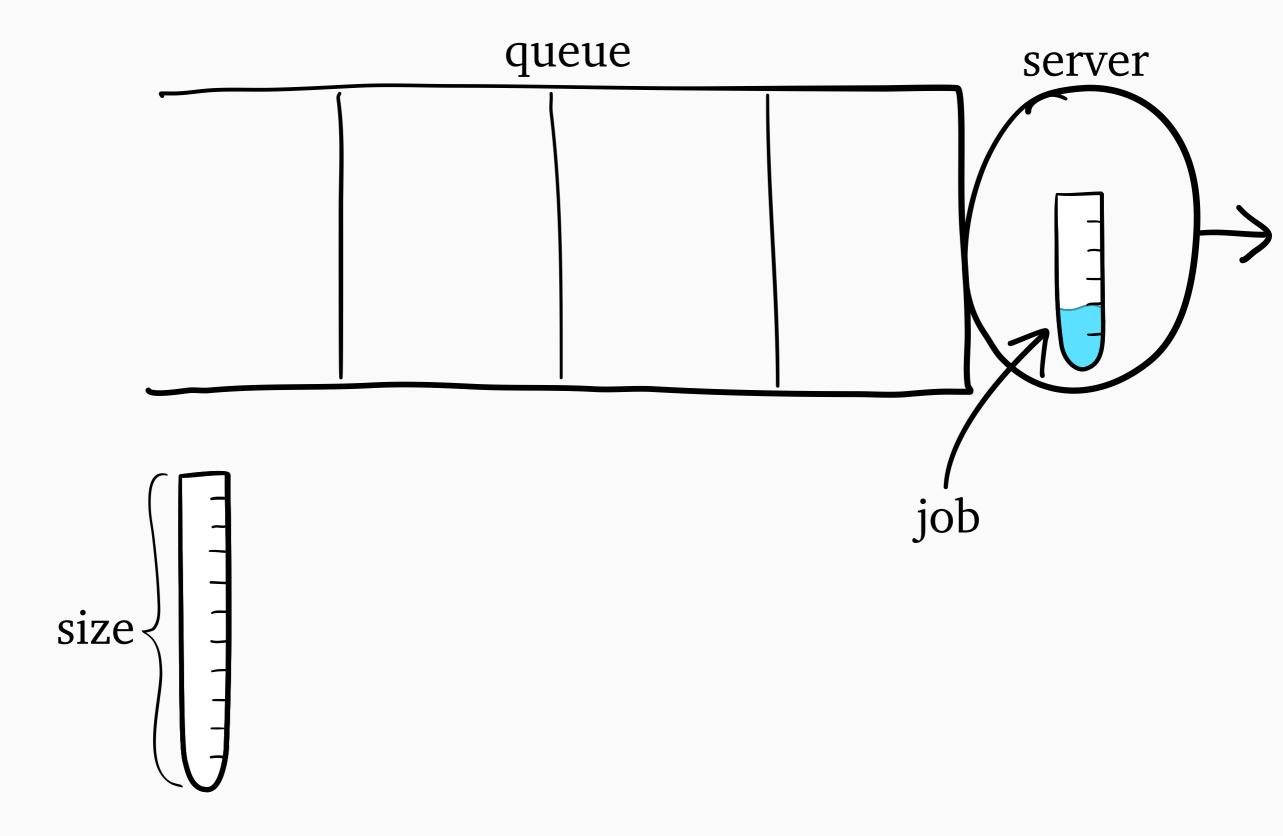


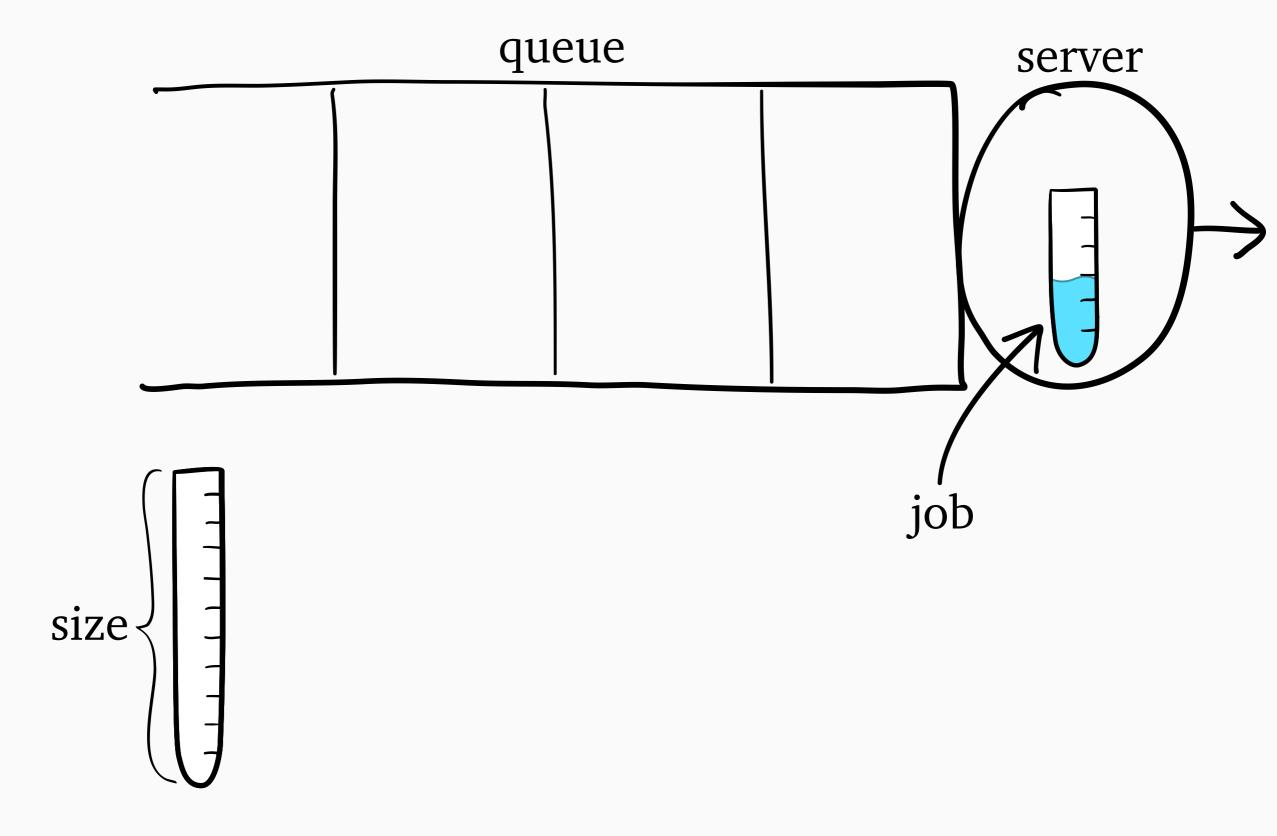


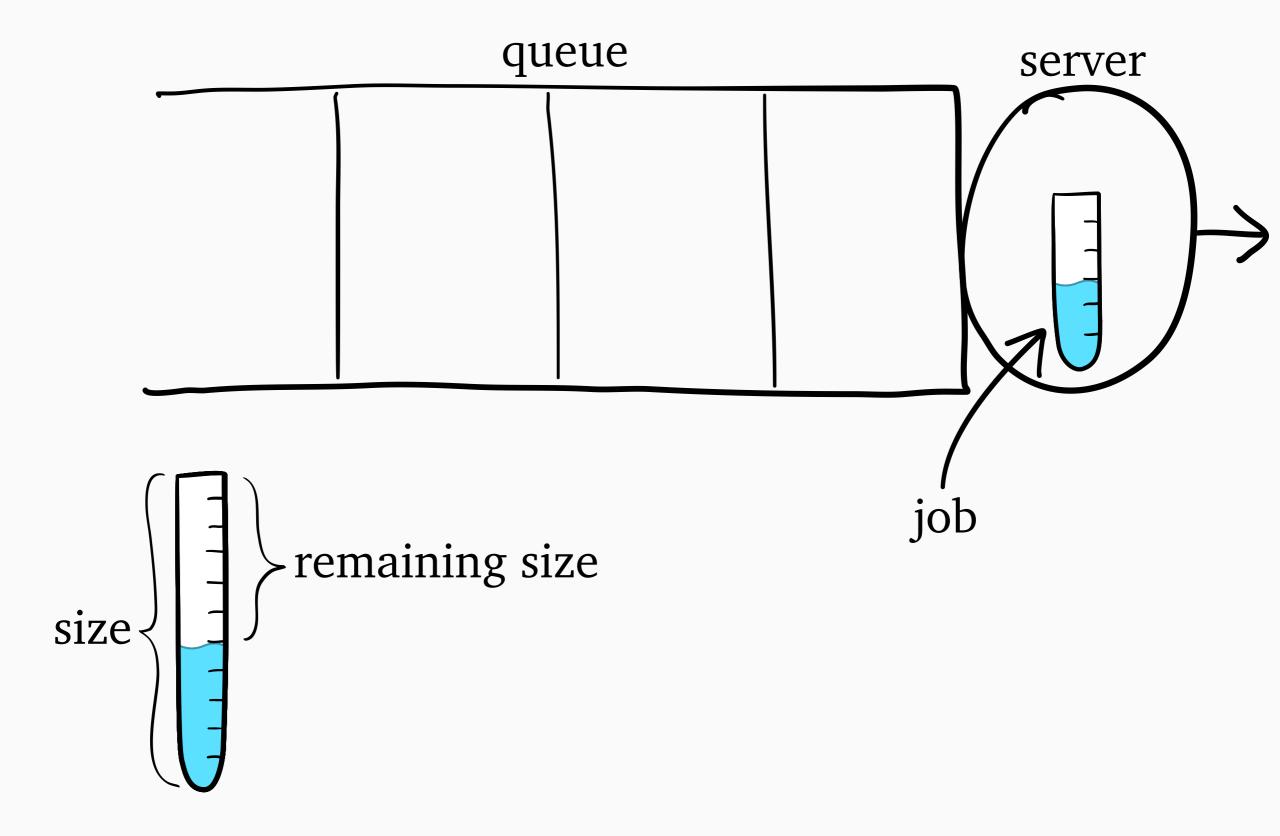


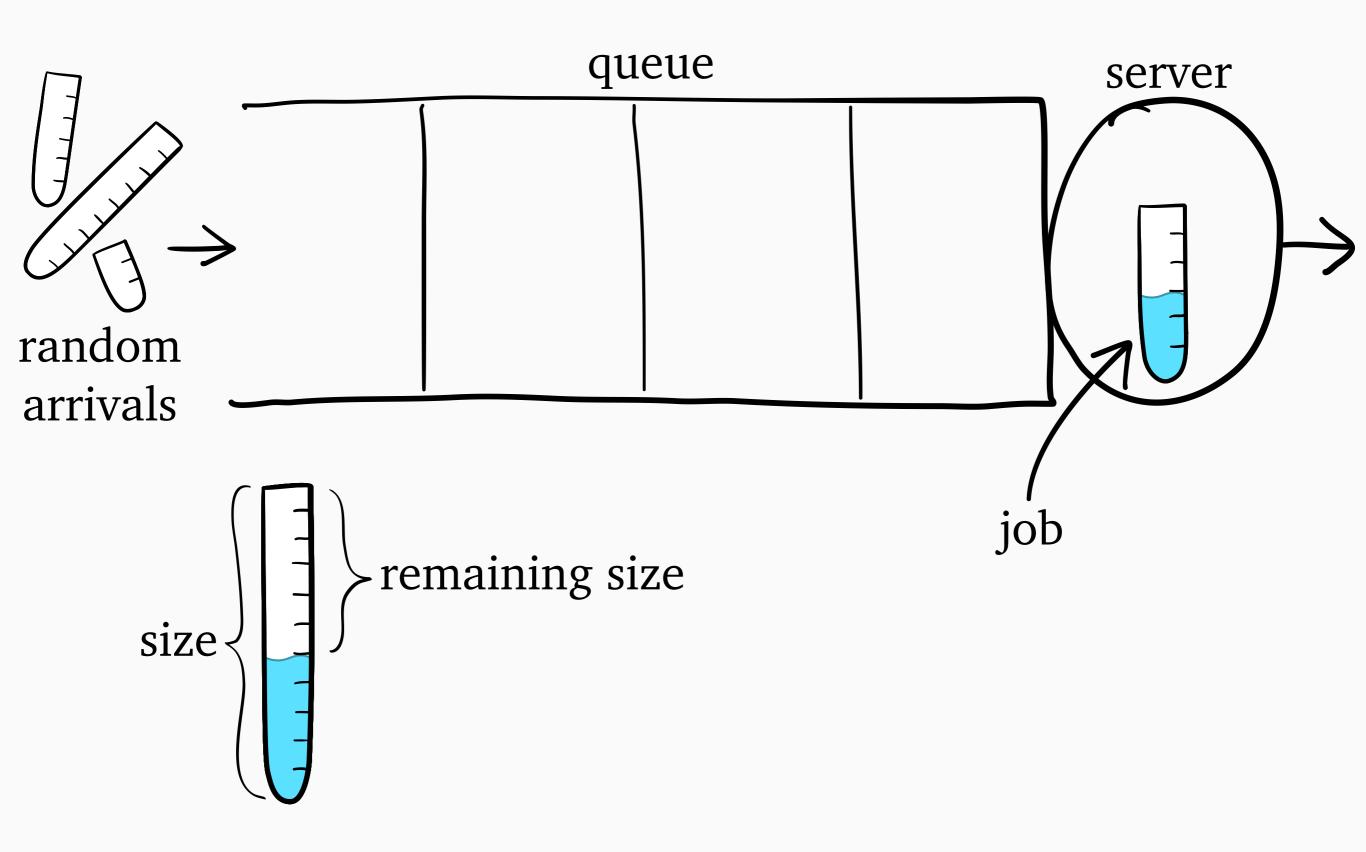


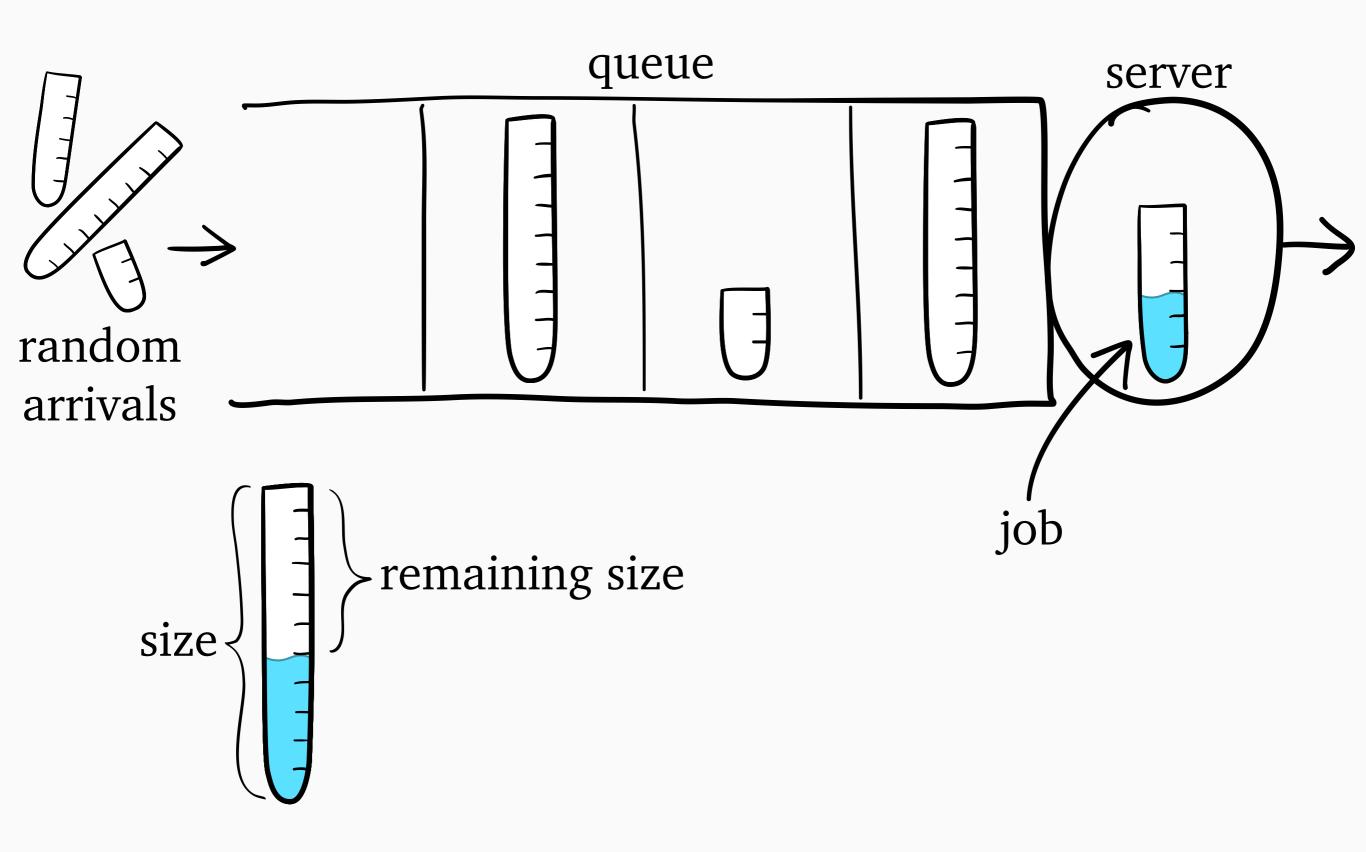


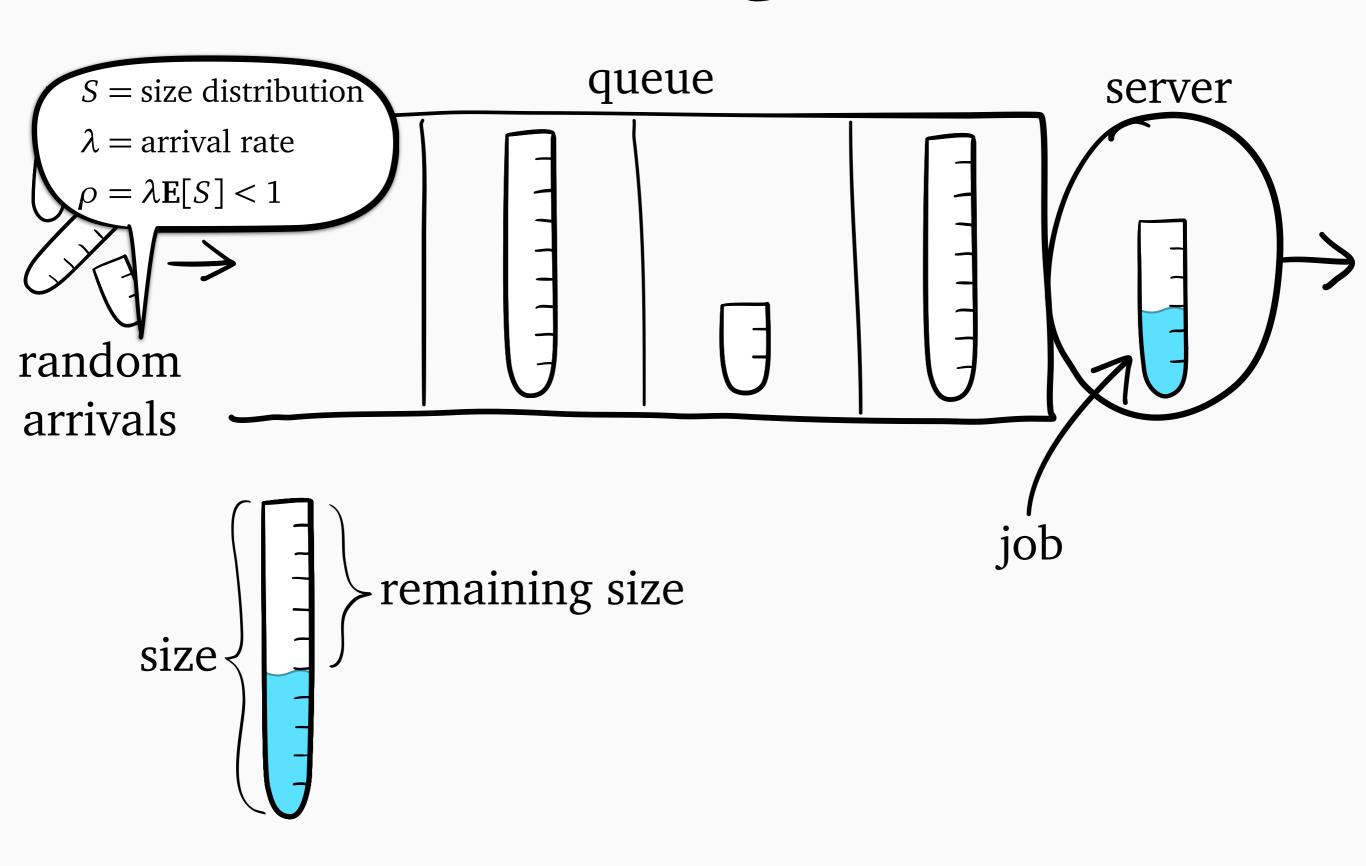


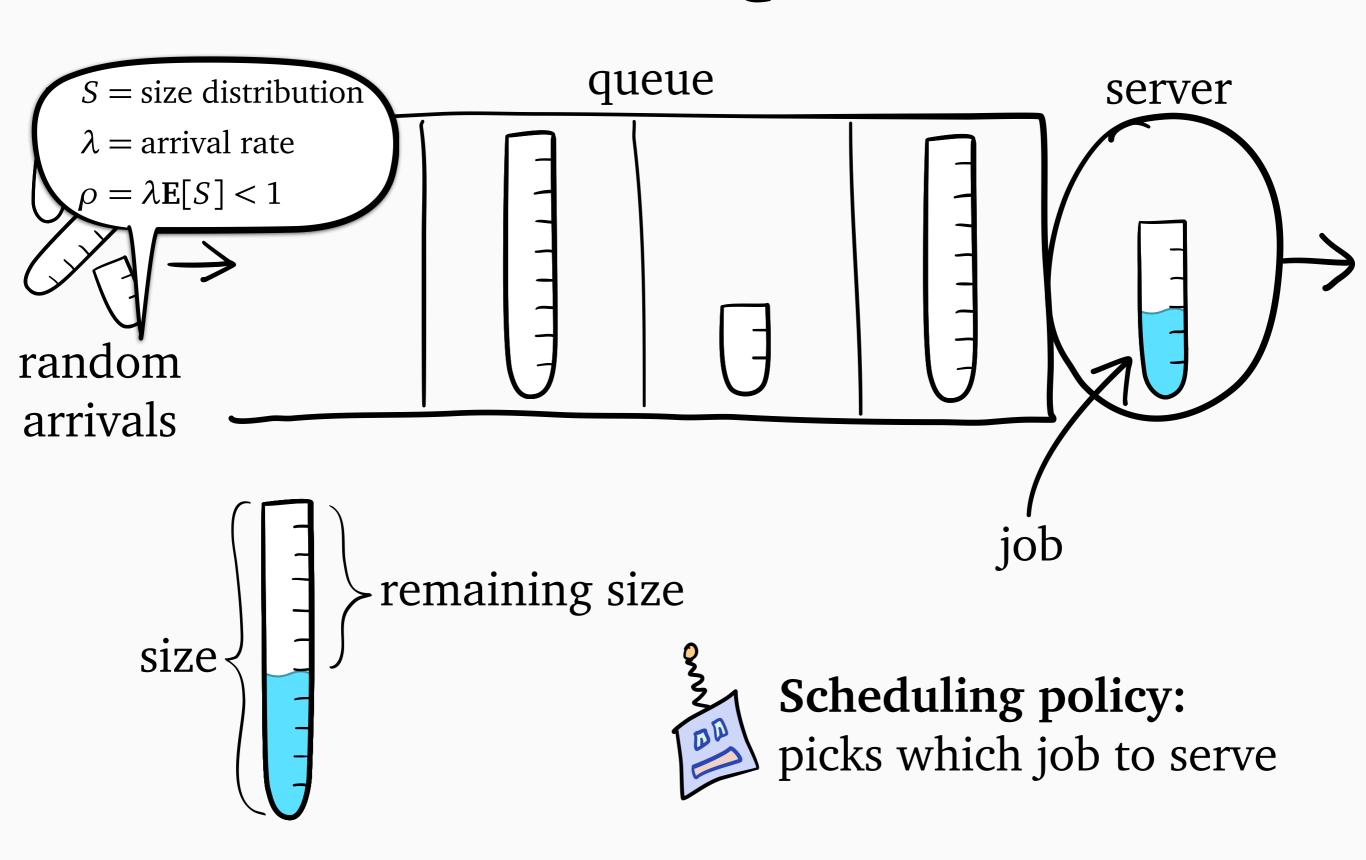


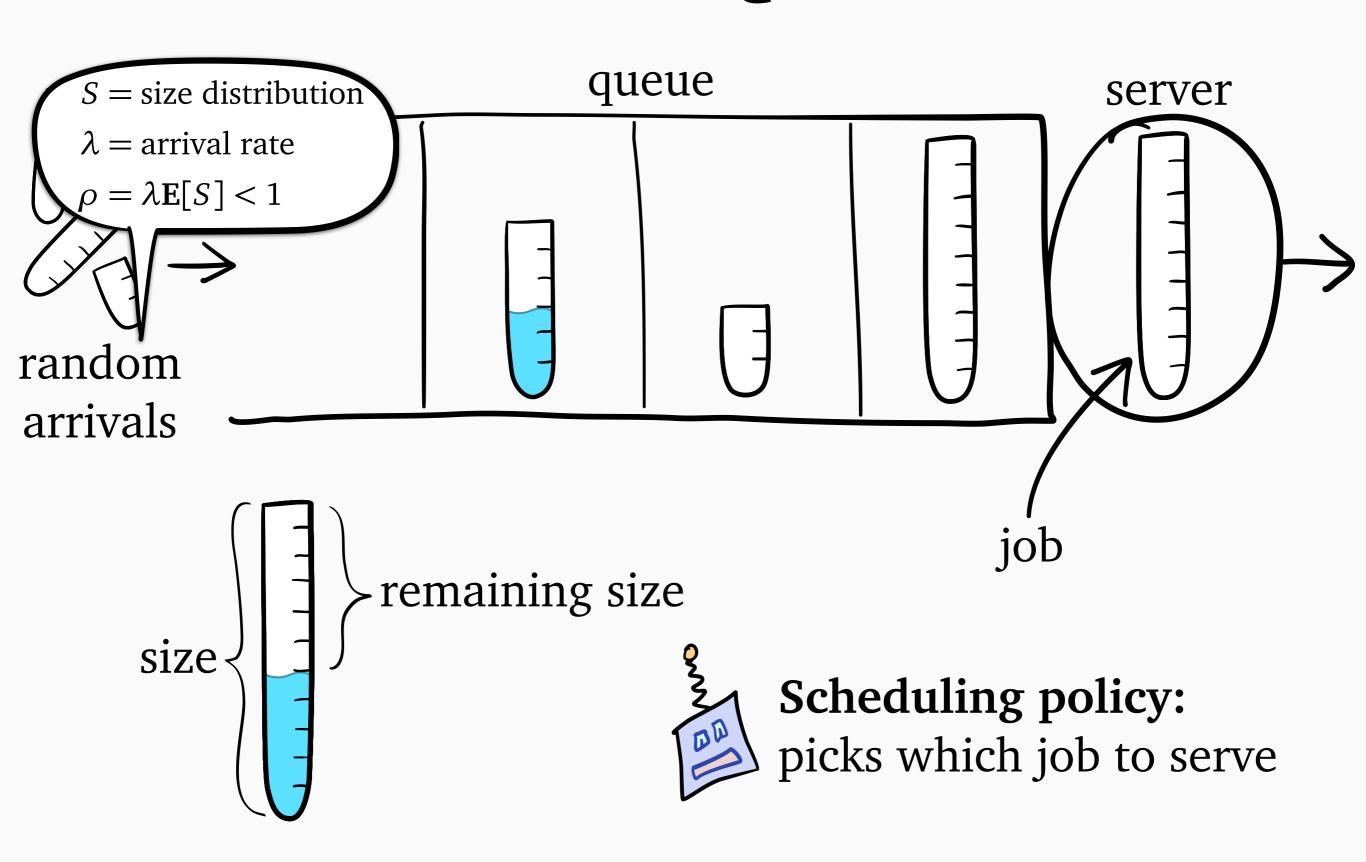


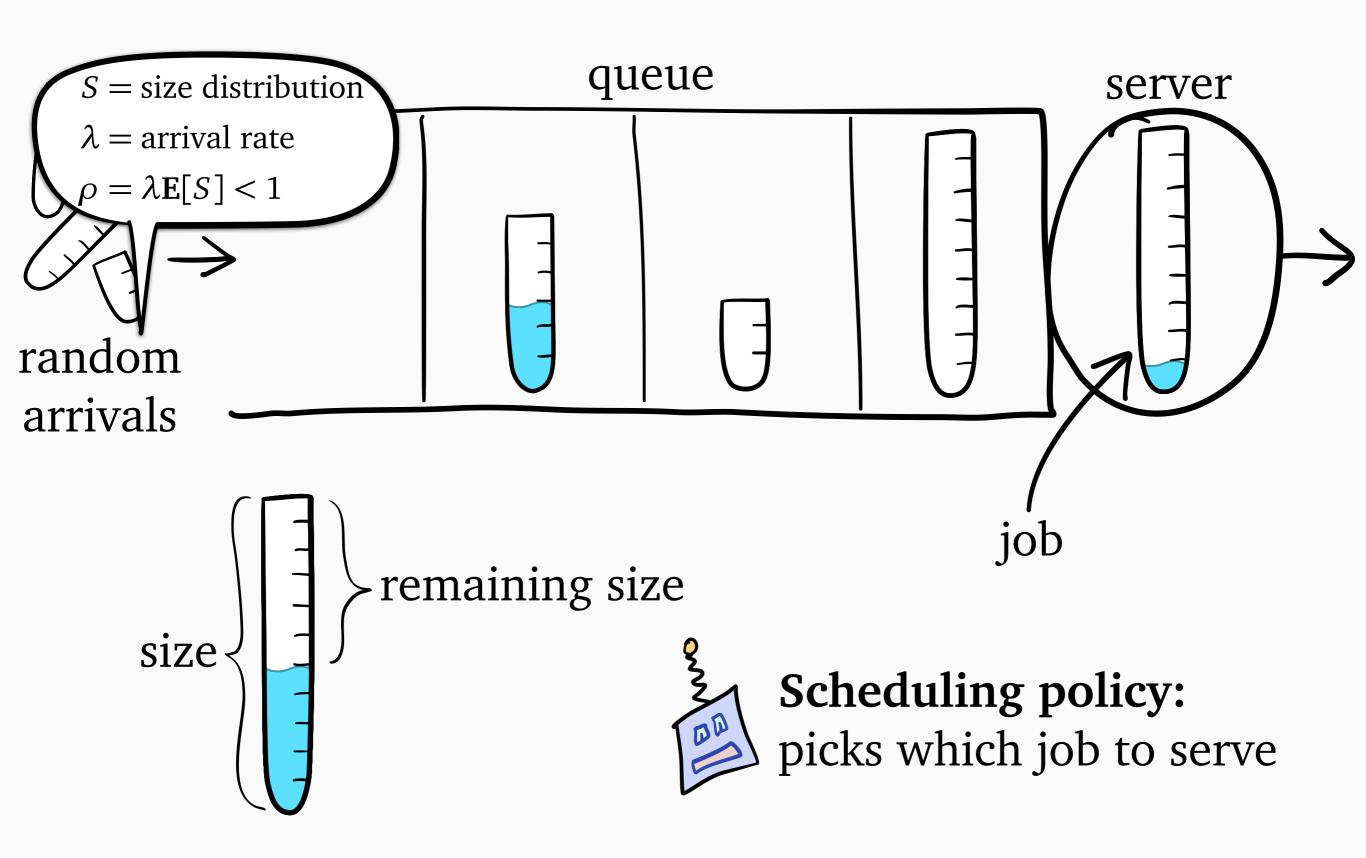


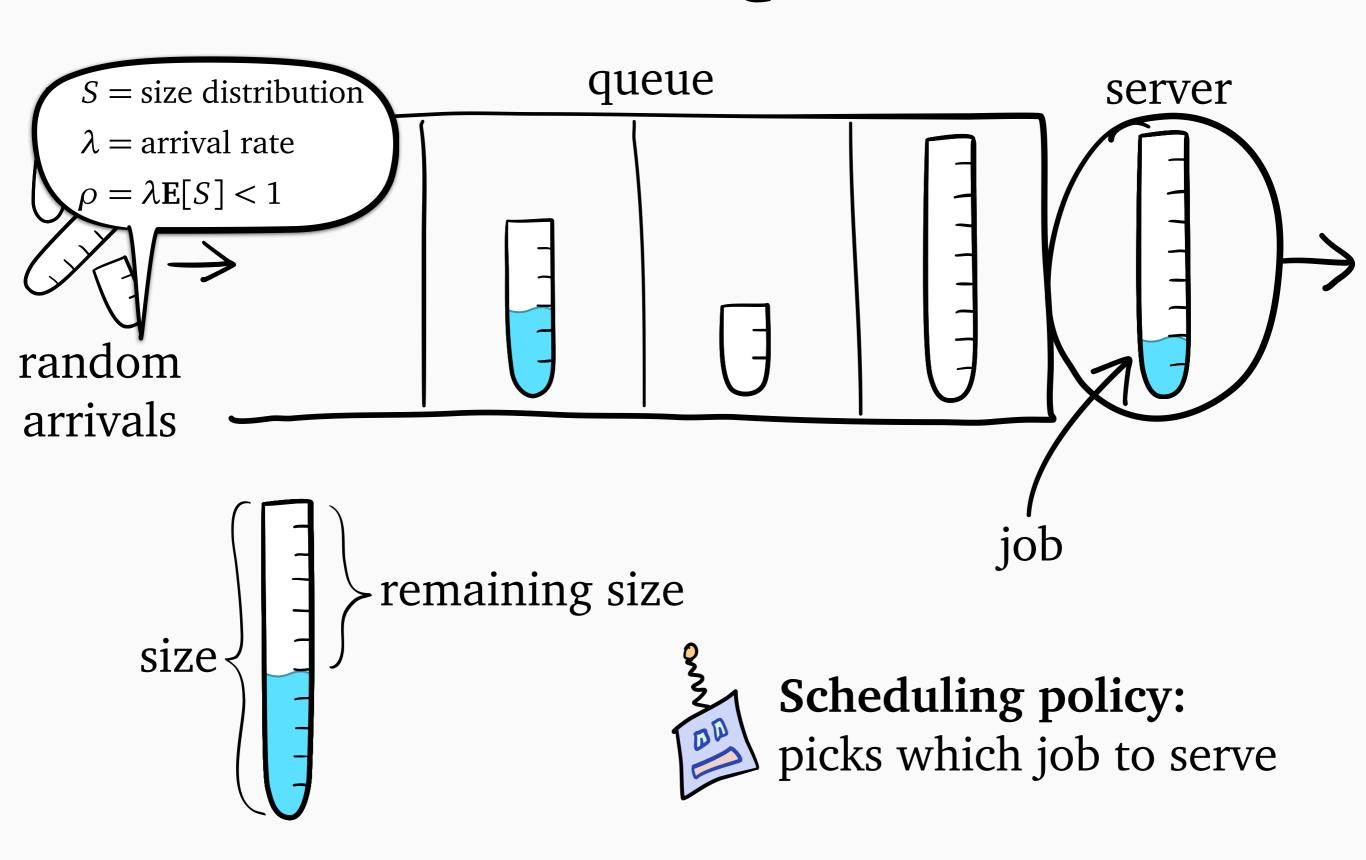


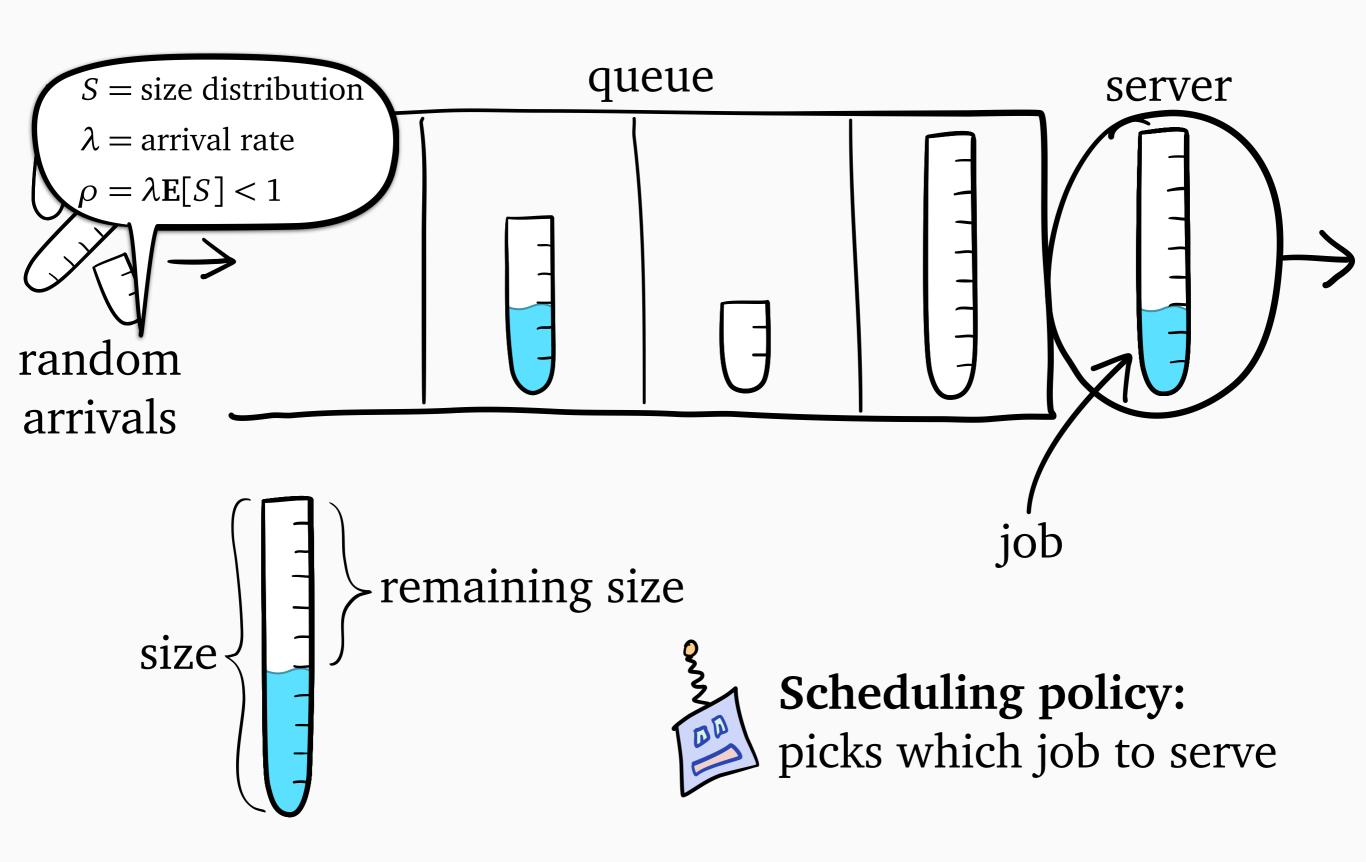


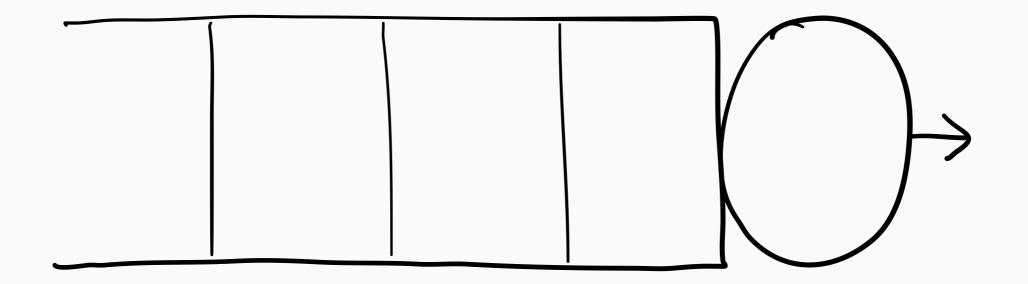


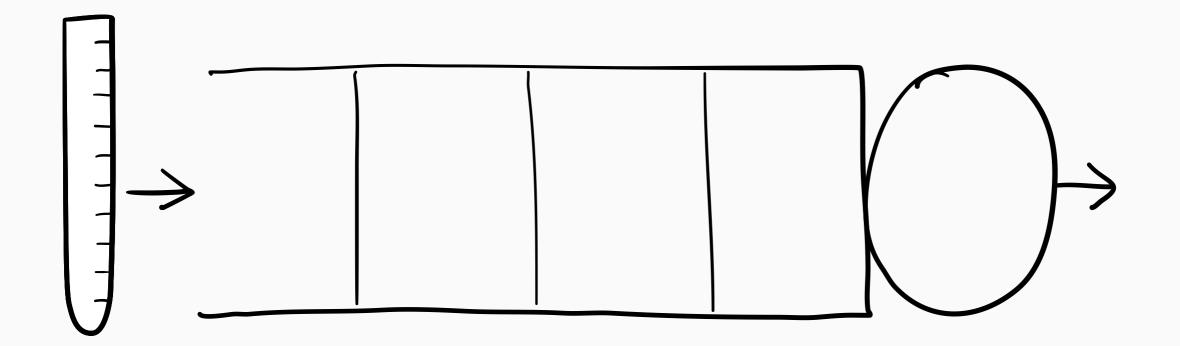


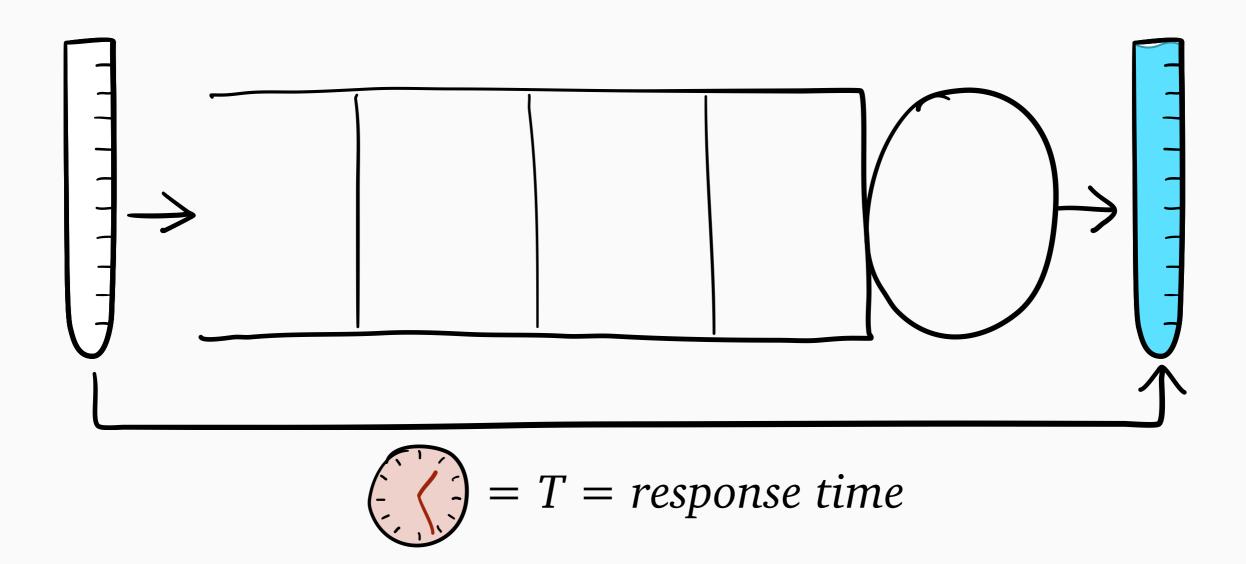


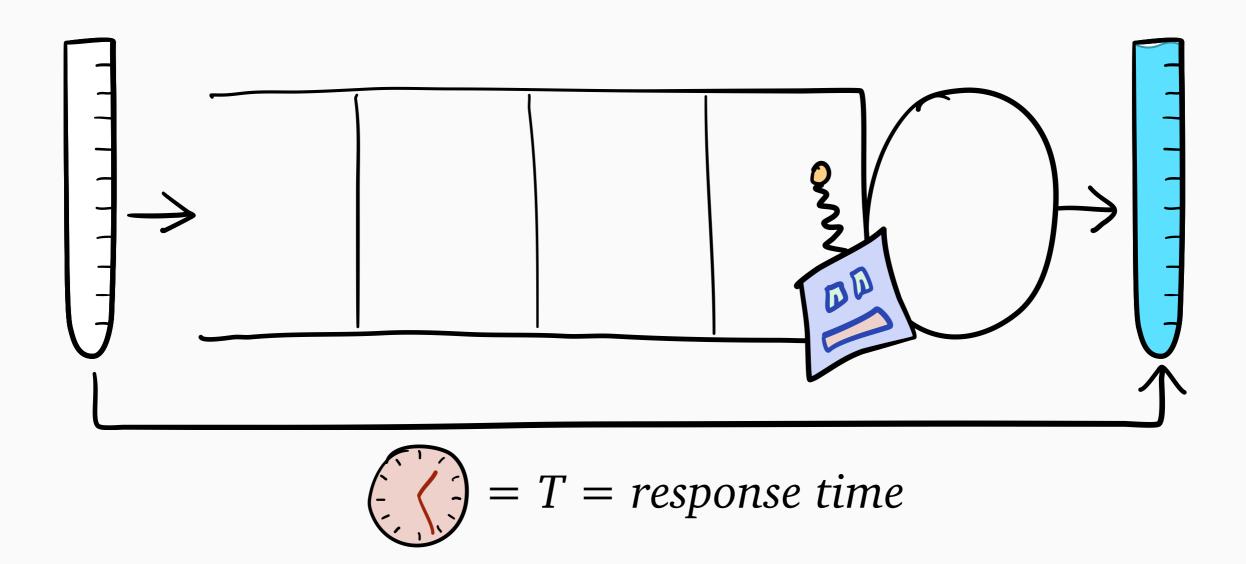


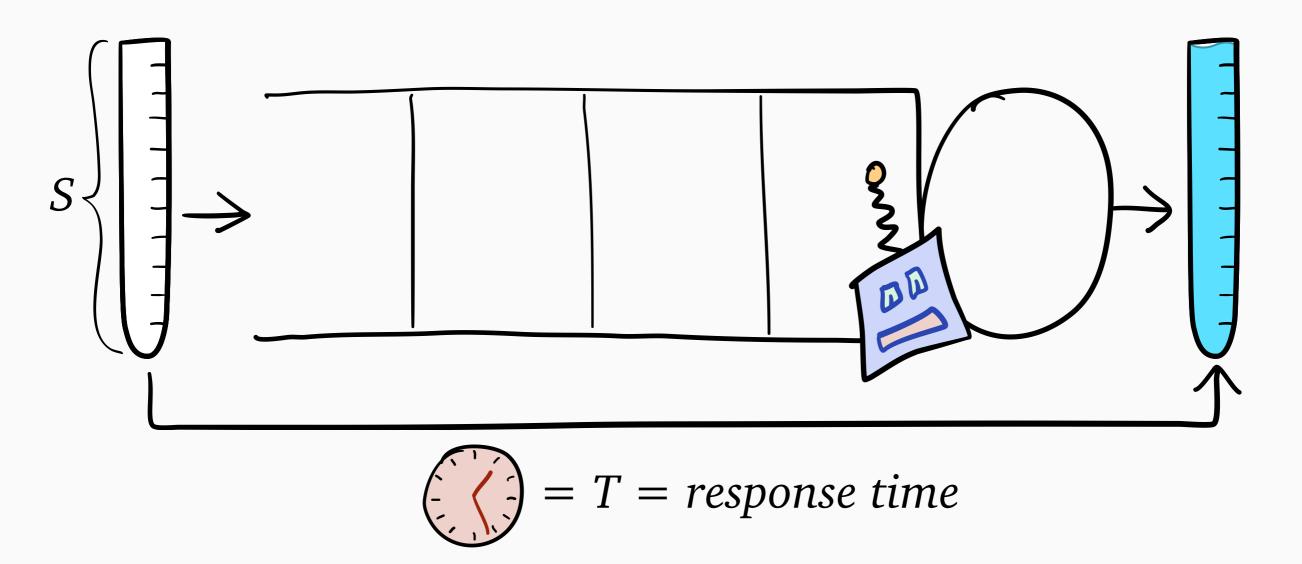


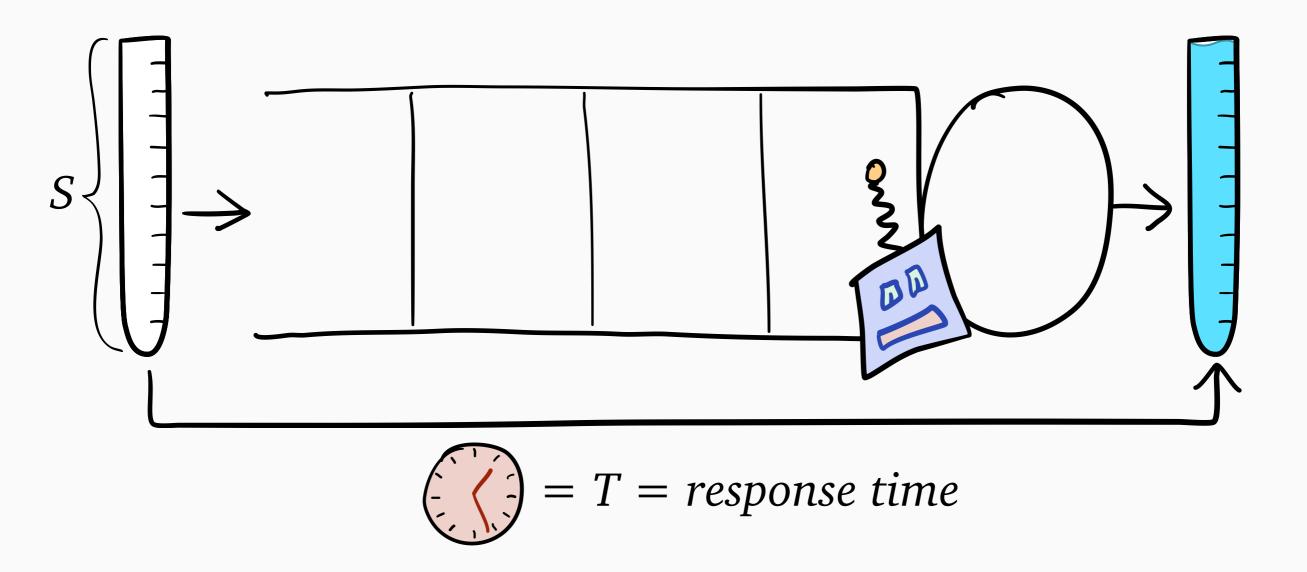




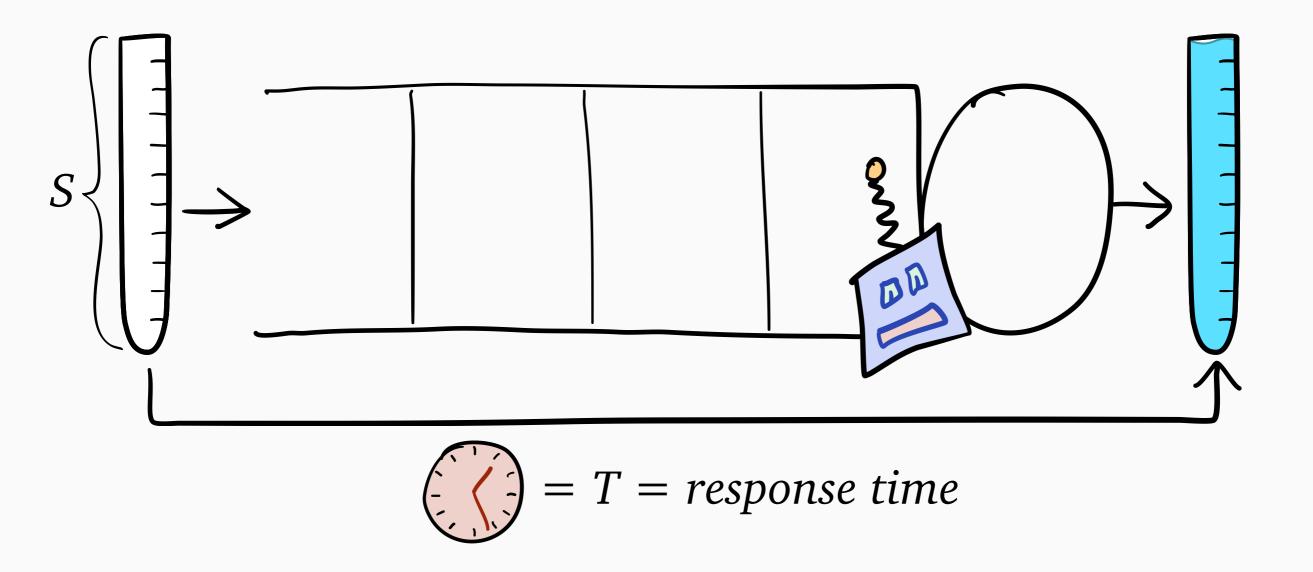






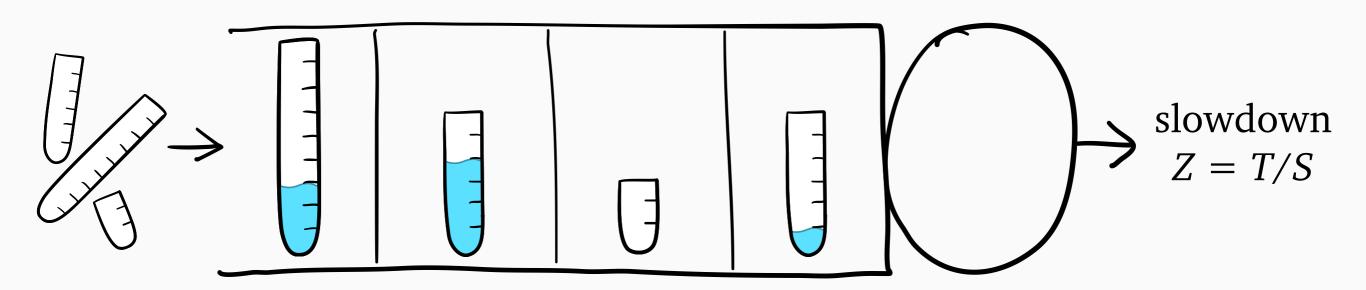


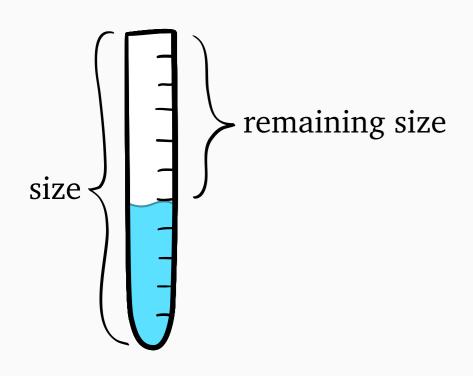
slowdown = Z = T/S = response time / size

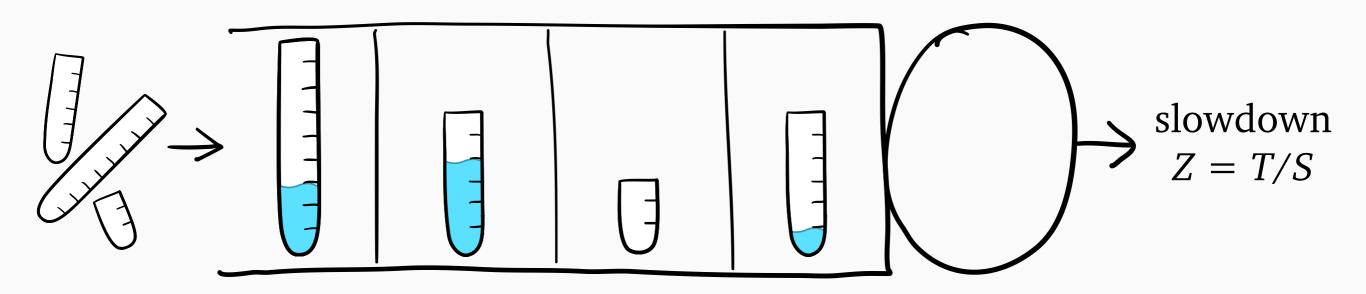


slowdown = Z = T/S = response time / size

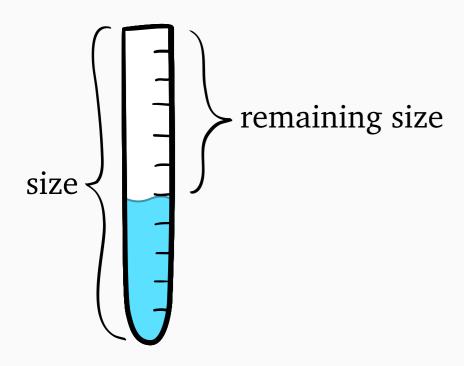
**Goal:** schedule to minimize mean slowdown  $\mathbf{E}[Z]$ 

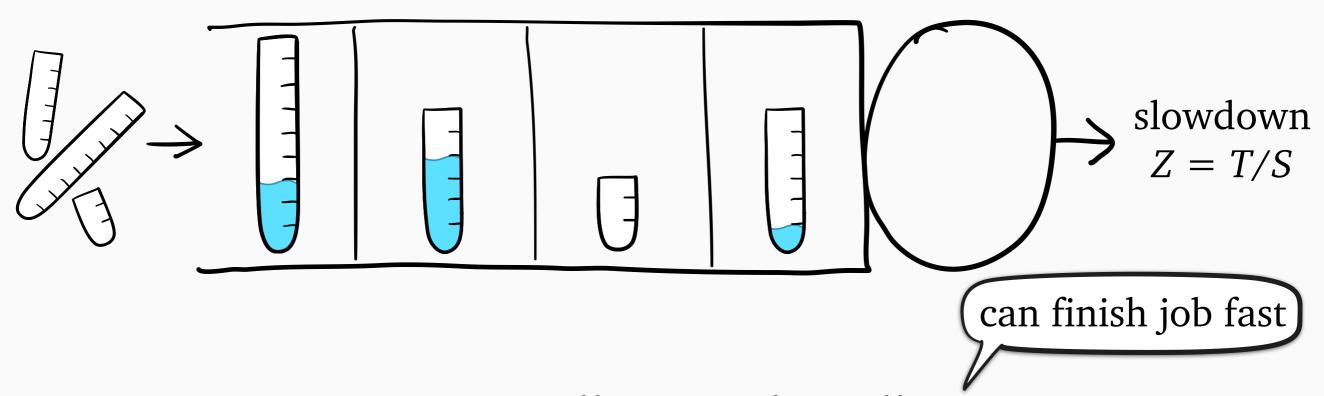




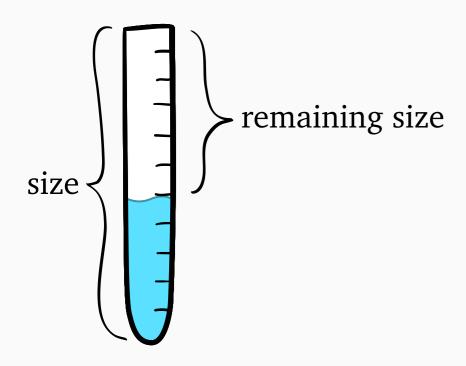


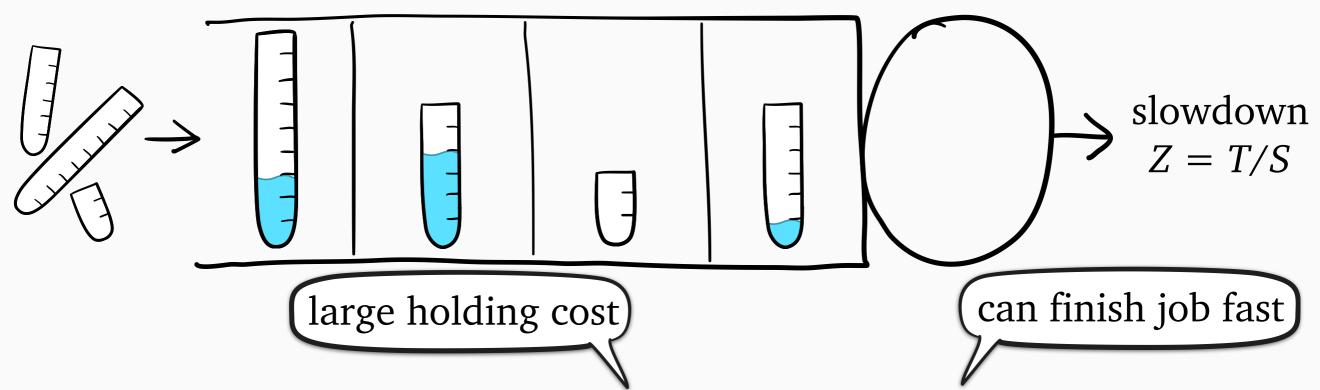
Want to prioritize small size and small remaining size



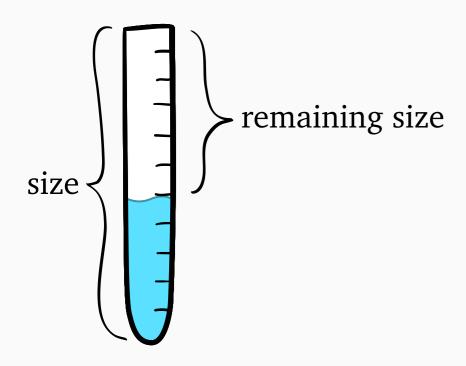


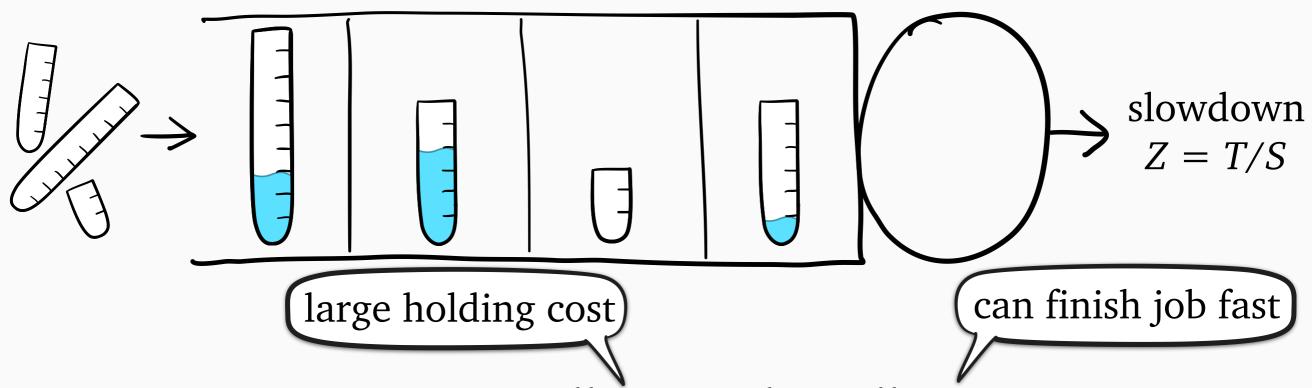
Want to prioritize small size and small remaining size



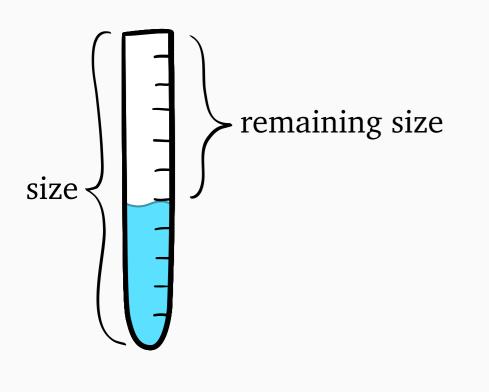


Want to prioritize small size and small remaining size



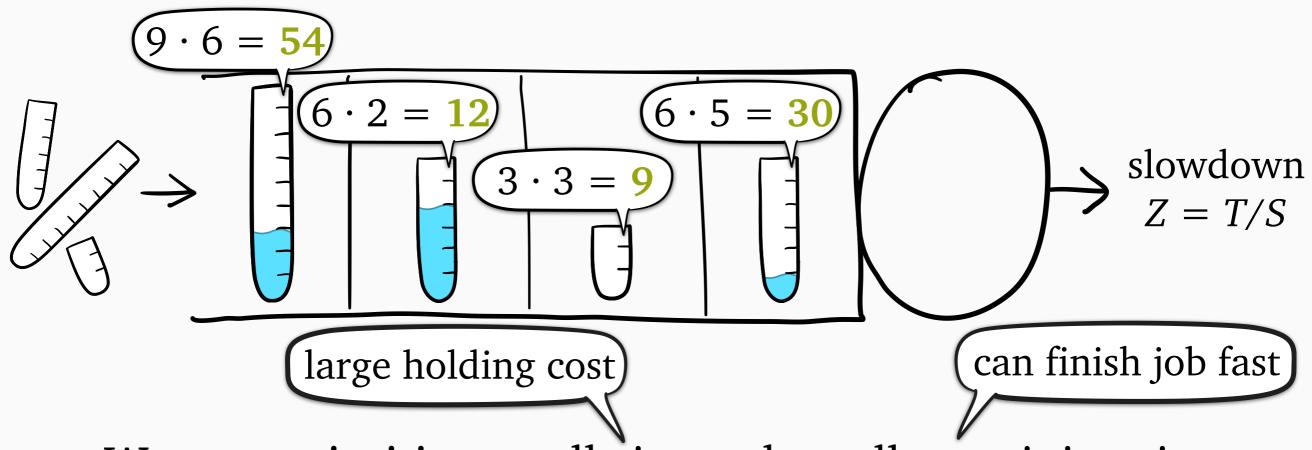


Want to prioritize small size and small remaining size

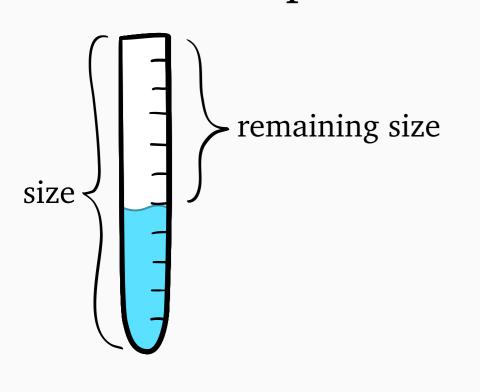




**RS:** always serve job of least rank = size · remaining size

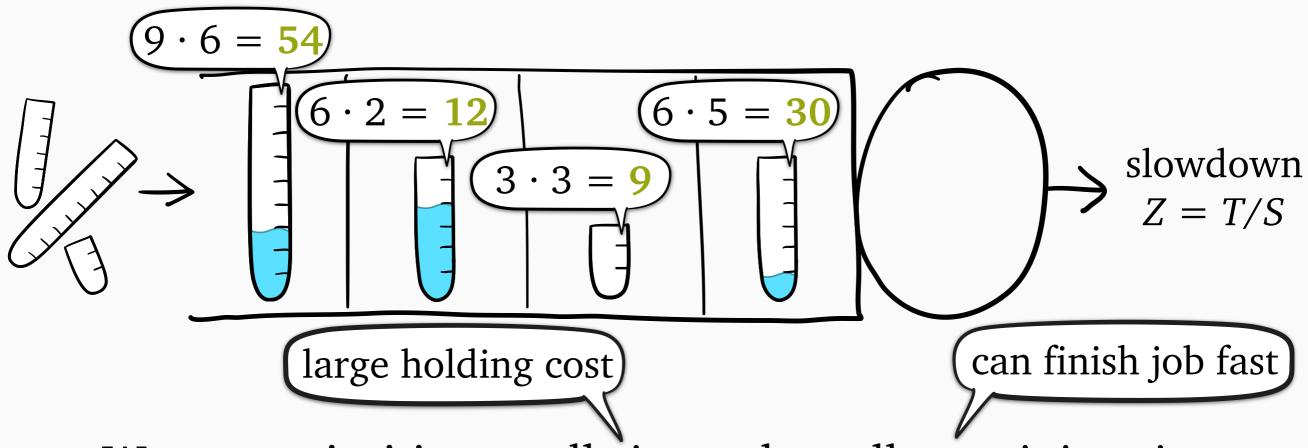


Want to prioritize small size and small remaining size

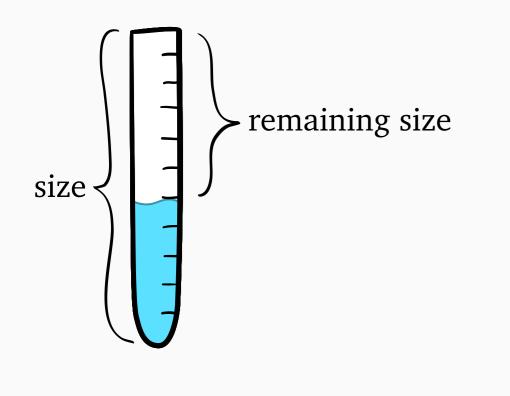




RS: always serve job of least rank = size · remaining size



Want to prioritize small size and small remaining size



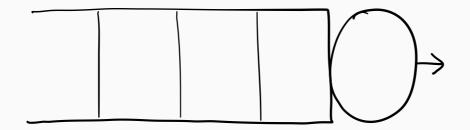


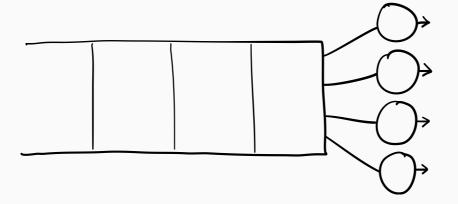
RS: always serve job of least rank = size  $\cdot$  remaining size



RS minimizes E[Z]

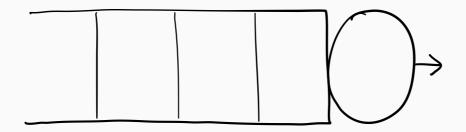
**First:** background on *single-server* scheduling



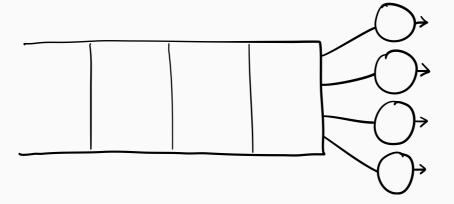


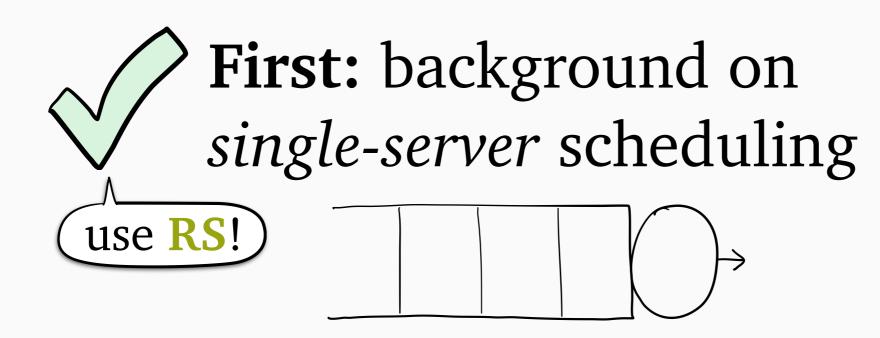


# **First:** background on *single-server* scheduling

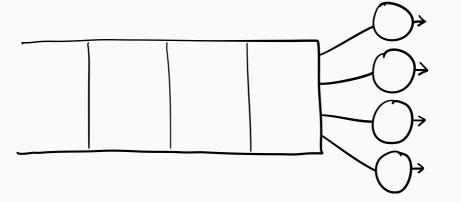


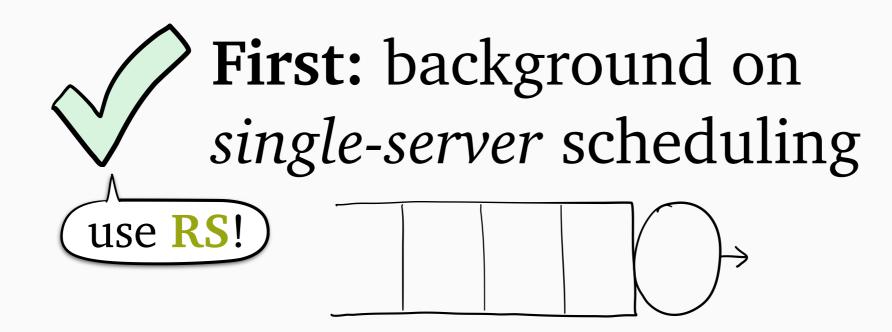
# This talk: near-optimal multiserver scheduling





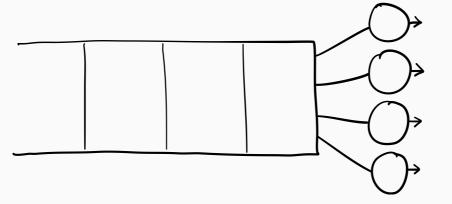
This talk: near-optimal multiserver scheduling

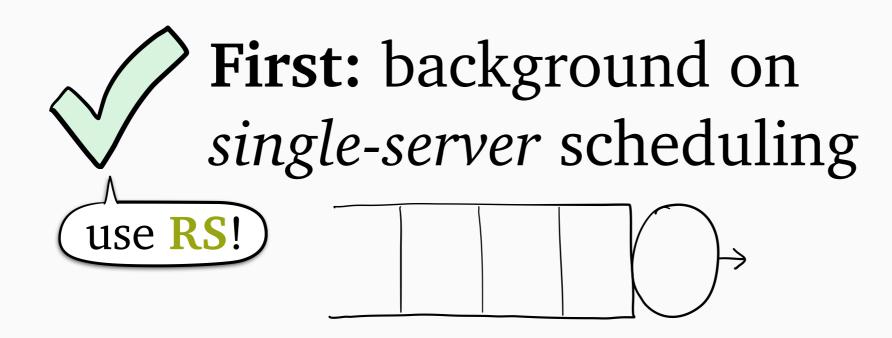


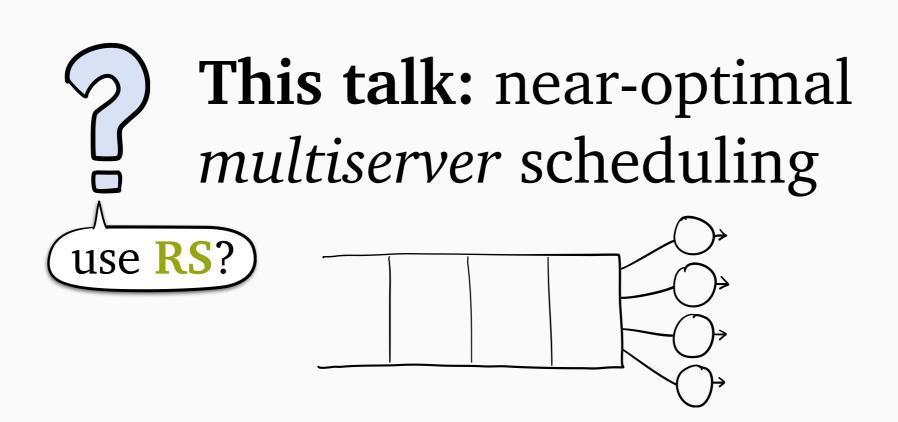


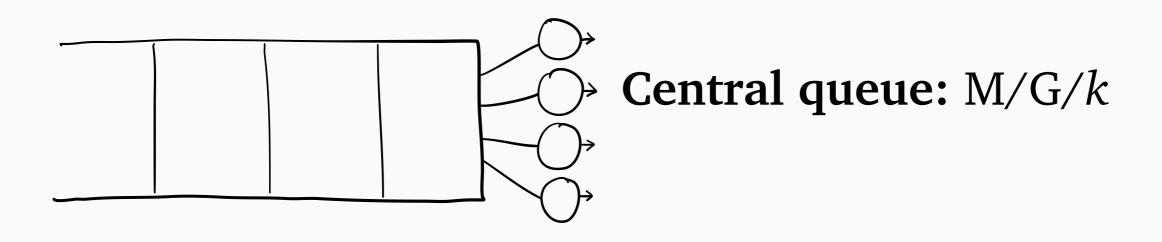


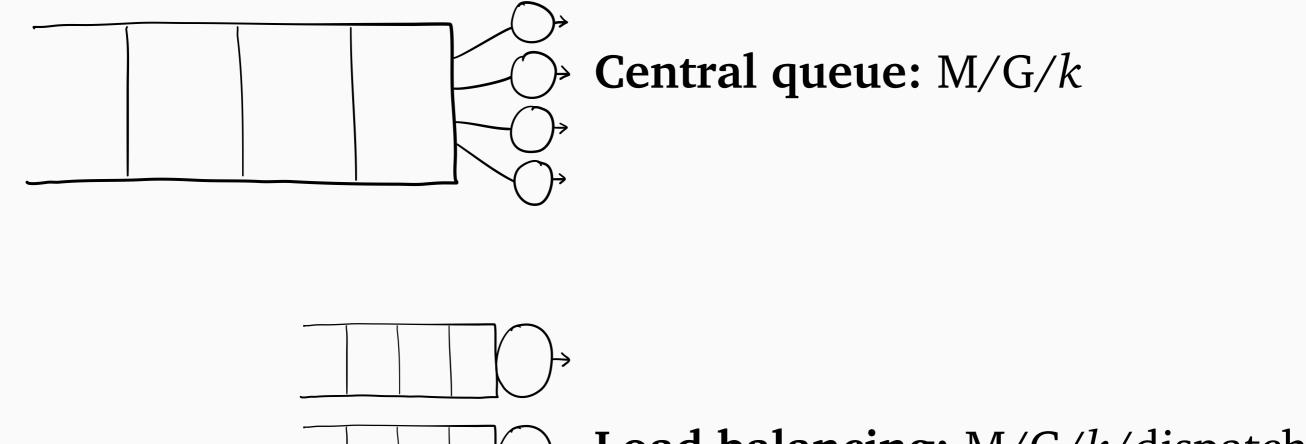
This talk: near-optimal multiserver scheduling

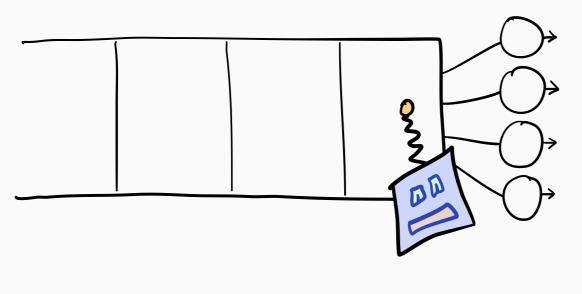






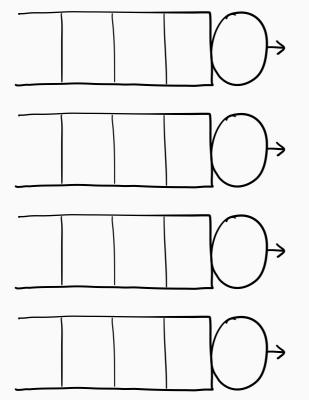




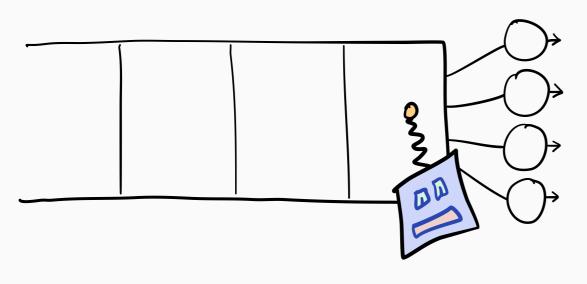


Central queue: M/G/k

How to schedule?

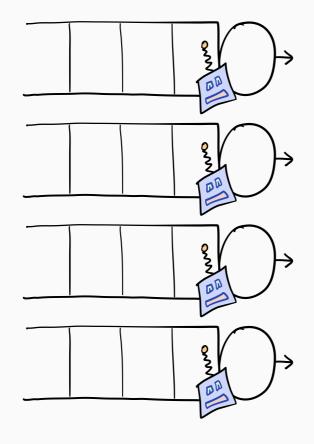


Load balancing: M/G/k/dispatch



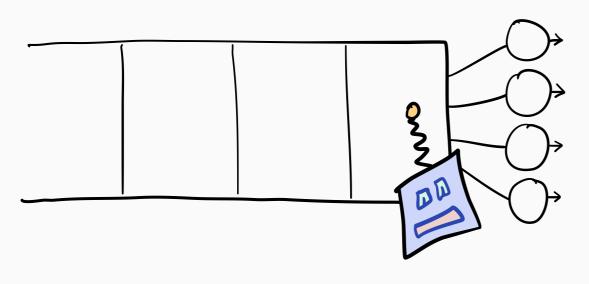
Central queue: M/G/k

How to schedule?



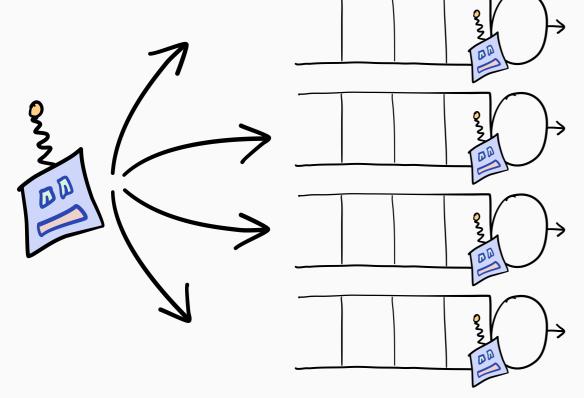
**Load balancing:** M/G/k/dispatch

How to schedule?



Central queue: M/G/k

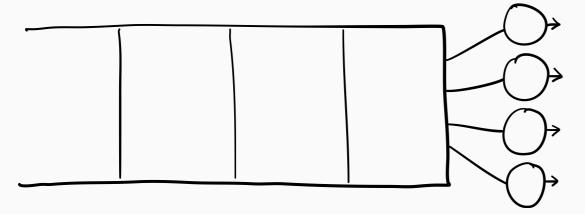
How to schedule?

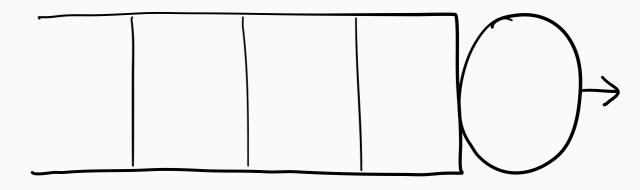


**Load balancing:** M/G/k/dispatch

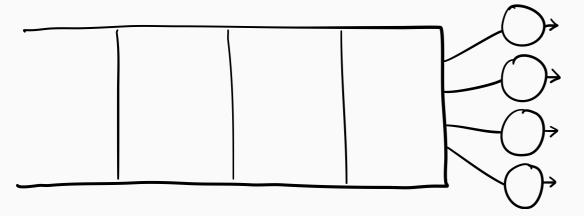
- How to schedule?
- How to dispatch?

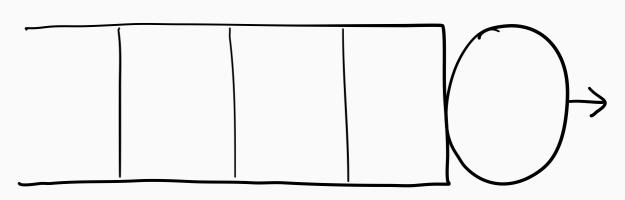
k server of speed 1/k





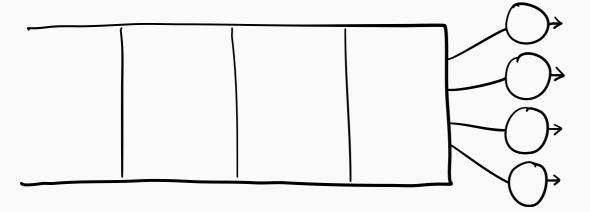
k server of speed 1/k

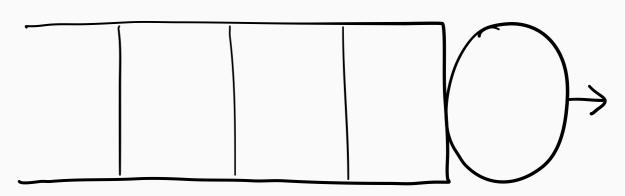




$$\mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}]$$

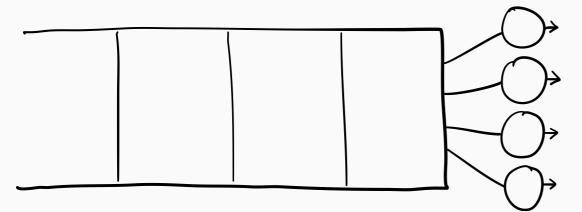
k server of speed 1/k

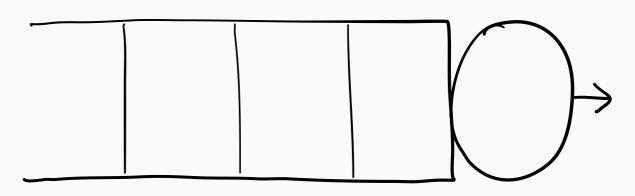




$$\mathbf{E}[Z_1^{\mathbf{RS}}] = \mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}]$$

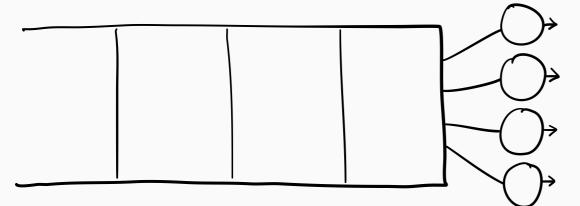
k server of speed 1/k

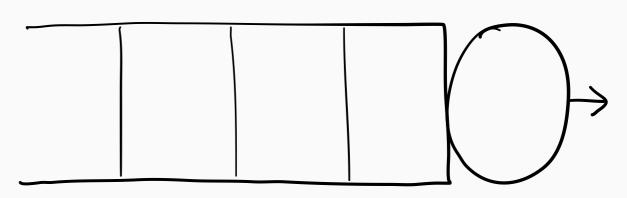




$$\mathbf{E}[Z_1^{\mathbf{RS}}] = \mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathbf{RS}}]$$

k server of speed 1/k

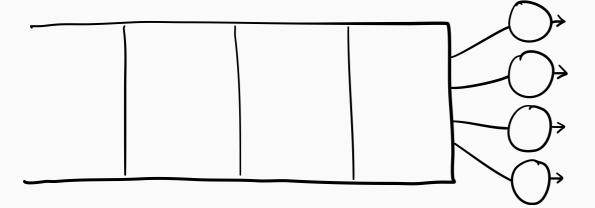




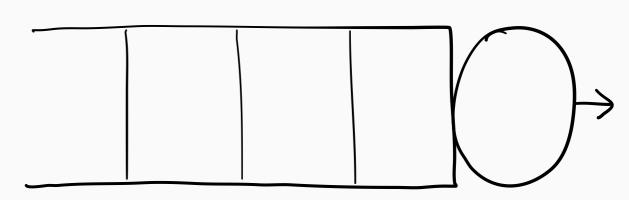
$$\mathbf{E}[Z_1^{\mathbf{RS}}] = \mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathbf{RS}}]$$

Goal: 
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \leq \mathbf{E}[Z_1^{\mathbf{RS}}] + \text{"small"}$$

k server of speed 1/k



1 server of speed 1



$$\mathbf{E}[Z_1^{\mathbf{RS}}] = \mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathbf{RS}}]$$

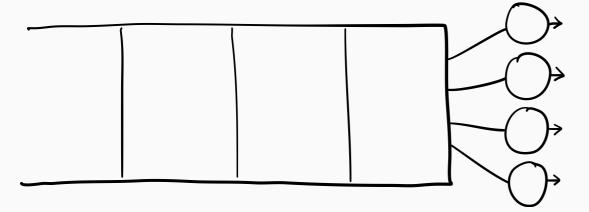
Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] +$$
"small"



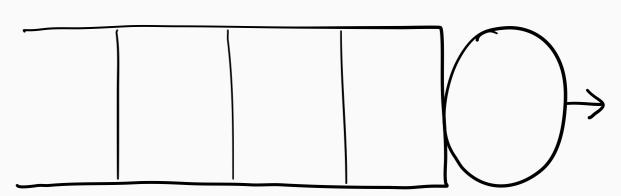
Constant-factor approx.

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le c \cdot \mathbf{E}[Z_k^{\mathrm{Opt}}]$$

k server of speed 1/k



1 server of speed 1



$$\mathbf{E}[Z_1^{\mathbf{RS}}] = \mathbf{E}[Z_1^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathrm{Opt}}] \le \mathbf{E}[Z_k^{\mathbf{RS}}]$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] +$$
"small"





Constant-factor approx.

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le c \cdot \mathbf{E}[Z_k^{\mathrm{Opt}}]$$

Heavy-traffic optimality

$$\lim_{\rho \to 1} \frac{\mathbf{E}[Z_k^{\mathbf{RS}}]}{\mathbf{E}[Z_k^{\mathbf{Opt}}]} = 1$$

Goal:  $E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$ 

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$

Goal:  $E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$ 

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 109 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 109 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

**Theorem:** In both cases, 
$$\lim_{\rho \to 1} \frac{\mathbf{E}[Z_k^{\mathbf{RS}}]}{\mathbf{E}[Z_k^{\mathbf{Opt}}]} = 1$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 109 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

**Theorem:** In both cases, 
$$\lim_{\rho \to 1} \frac{\mathbf{E}[Z_k^{\mathbf{RS}}]}{\mathbf{E}[Z_k^{\mathbf{Opt}}]} = 1$$

Goal: 
$$E[Z_k^{RS}] \le E[Z_1^{RS}] + \text{"small"}$$

Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 109 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

Theorem: In both cases, 
$$\lim_{\rho \to 1} \frac{\mathbf{E}[Z_k^{\mathbf{RS}}]}{\mathbf{E}[Z_k^{\mathsf{Opt}}]} = 1$$
 if  $\mathbf{E}[S^3] < \infty$ 



Theorem: In M/G/k,

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \mathbf{E}[Z_1^{\mathbf{RS}}] + 6k$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 7 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le \frac{11\varepsilon}{8} \mathbf{E}[Z_1^{\mathbf{RS}}] + \frac{40}{\varepsilon} k \qquad \left(0 < \varepsilon \le \frac{3}{8}\right)$$
$$\mathbf{E}[Z_k^{\mathbf{RS}}] \le 109 \cdot \mathbf{E}[Z_k^{\mathbf{Opt}}]$$

Theorem: In both cases, 
$$\lim_{\rho \to 1} \frac{\mathbf{E}[Z_k^{\mathbf{RS}}]}{\mathbf{E}[Z_k^{\mathbf{Opt}}]} = 1$$



Multiserver systems are complicated

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Multiserver systems are complicated

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Theorem: In M/G/k/dispatch with ouardrails dispatch g,



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 $\mathbf{E}[Z_1^{\mathbf{RS}}] < 7 \cdot \mathbf{E}[Z_1^{\mathrm{Opt}}]$ 

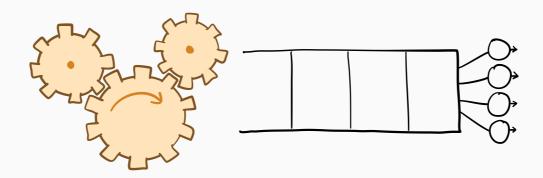


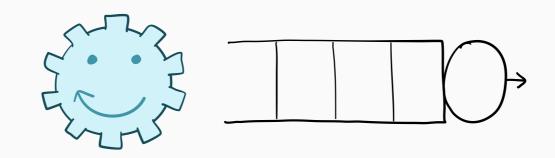
Heavy-traffic  $\mathbf{E}[Z]$  poorly understood, even in M/G/1

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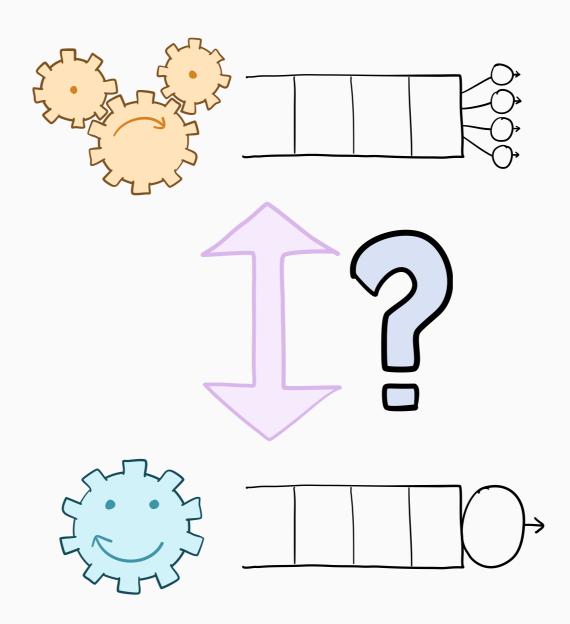
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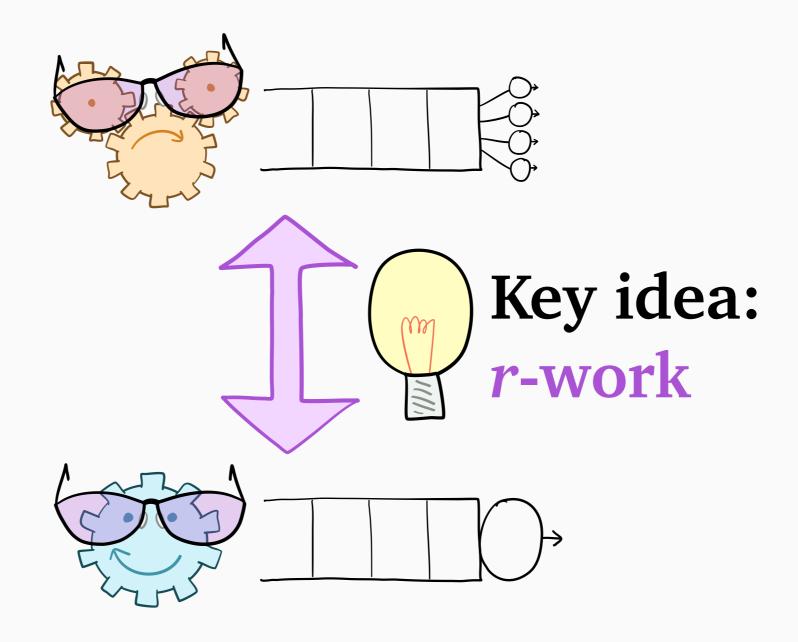




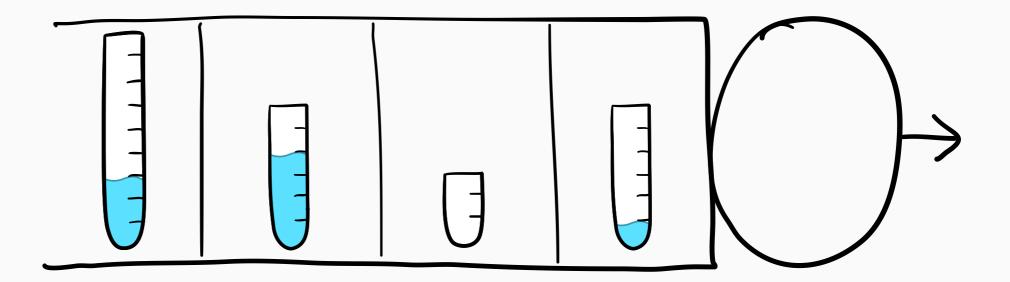
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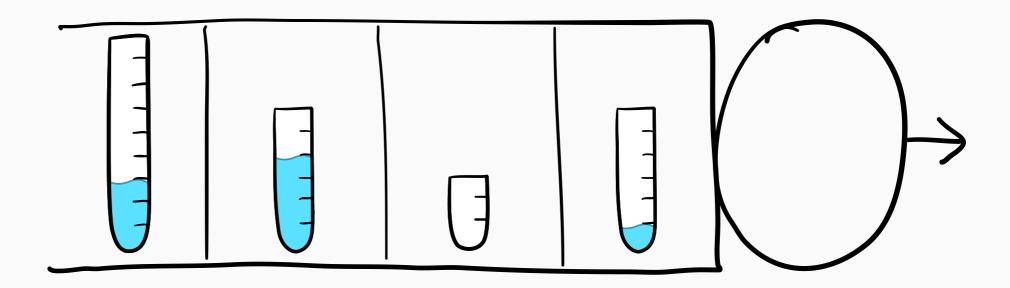
W = work = total remaining size of all jobs



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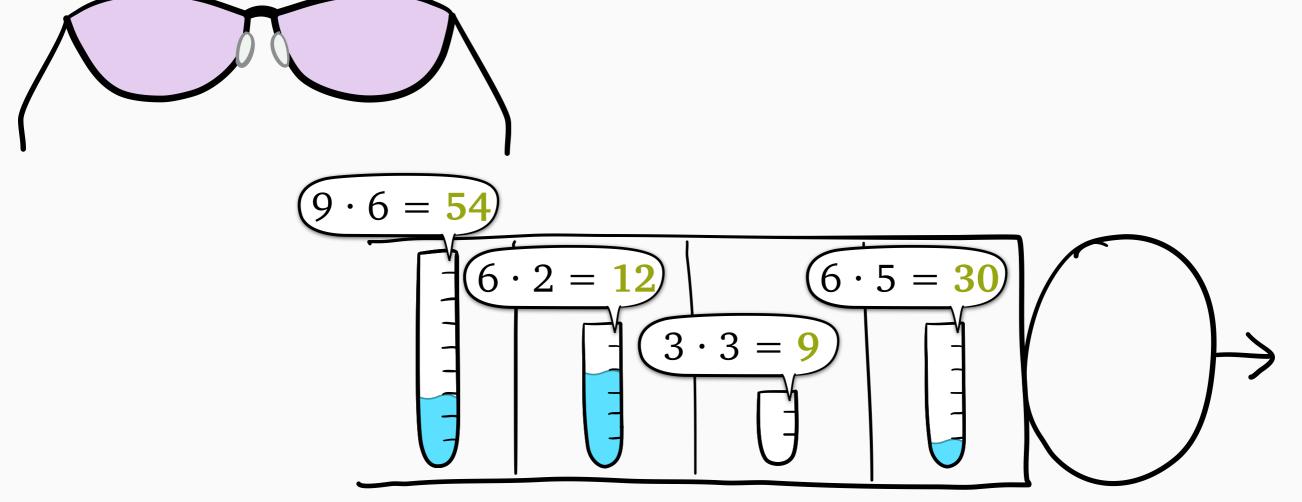
W(r) = r-work = total remaining size of all jobs that have rank  $\leq r$ 





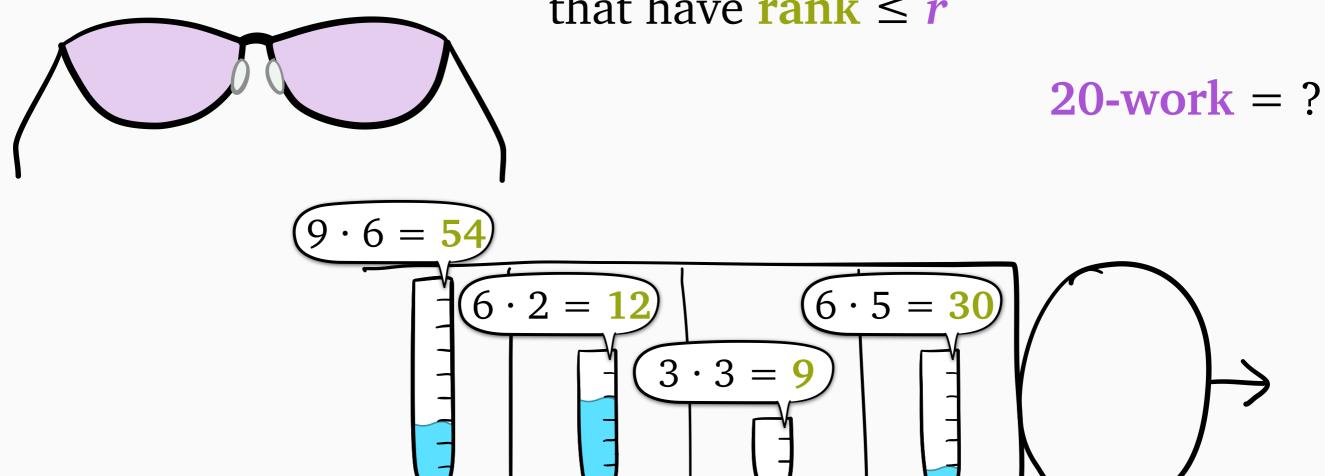
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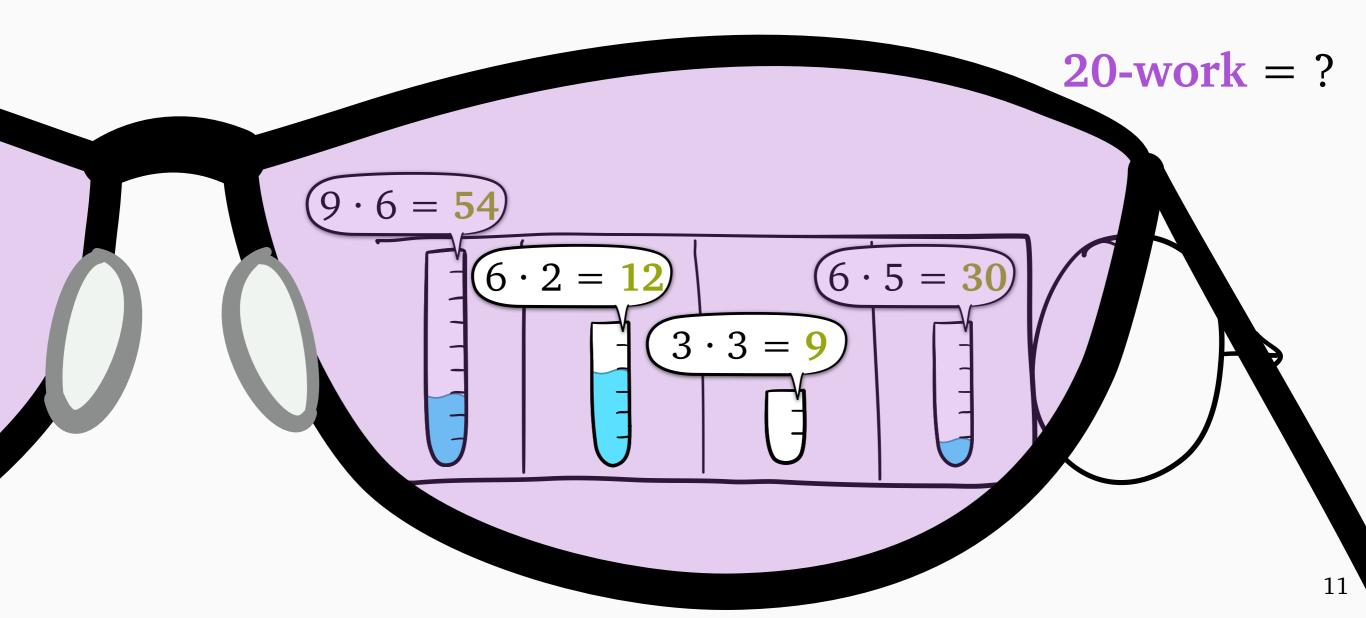
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#### What is *r*-Work?

W = work = total remaining size of all jobs

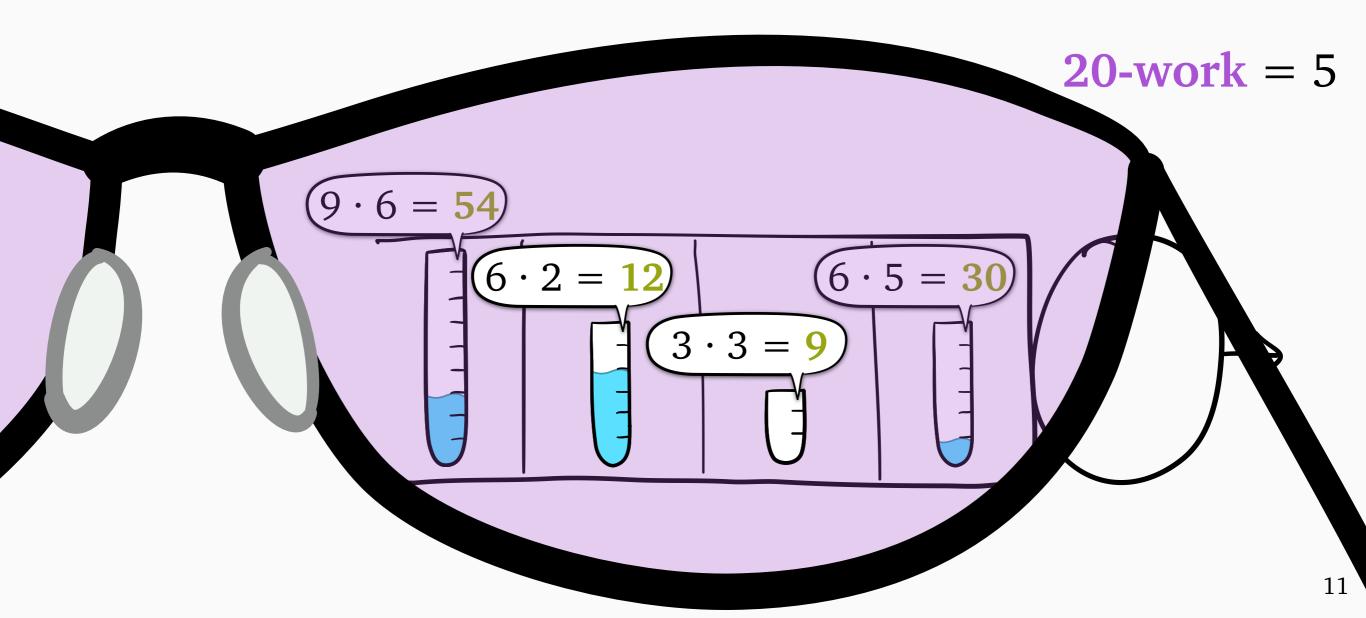
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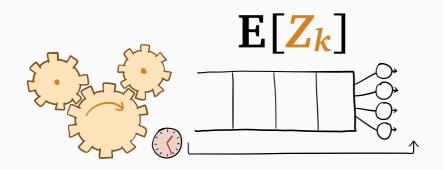


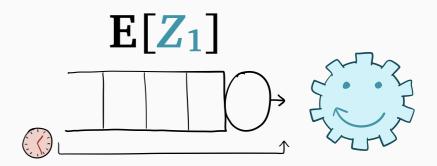
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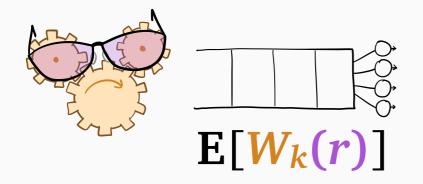
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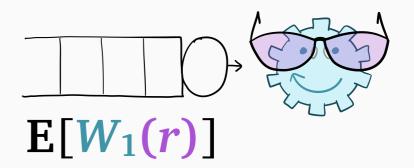
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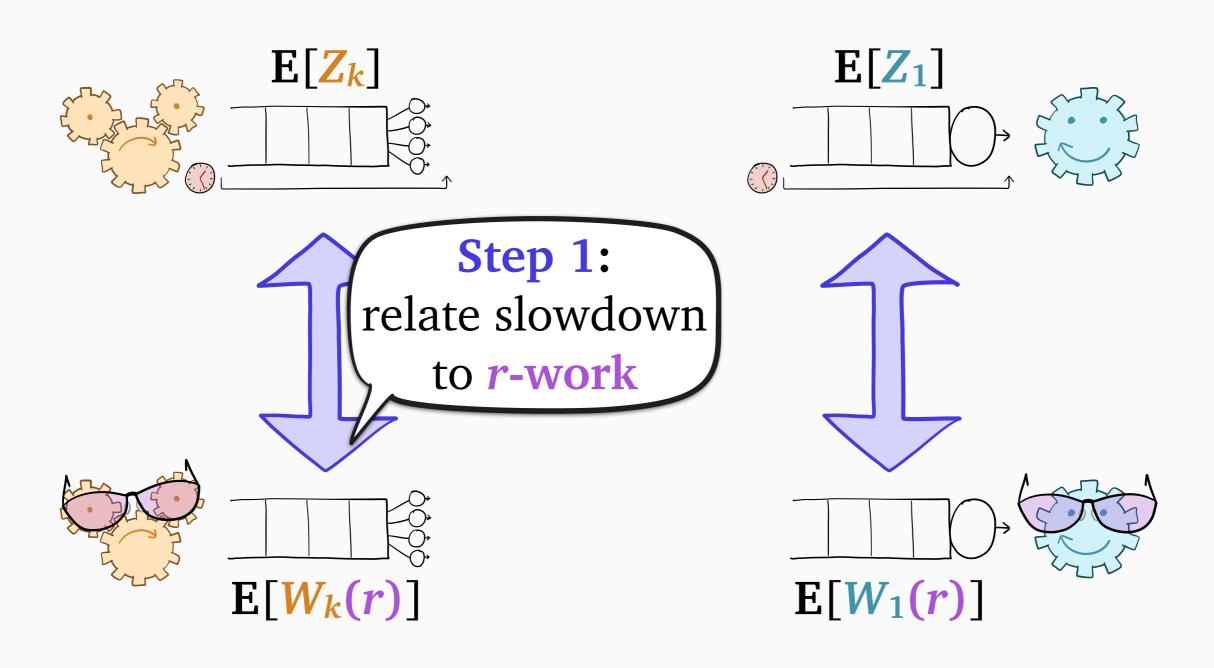


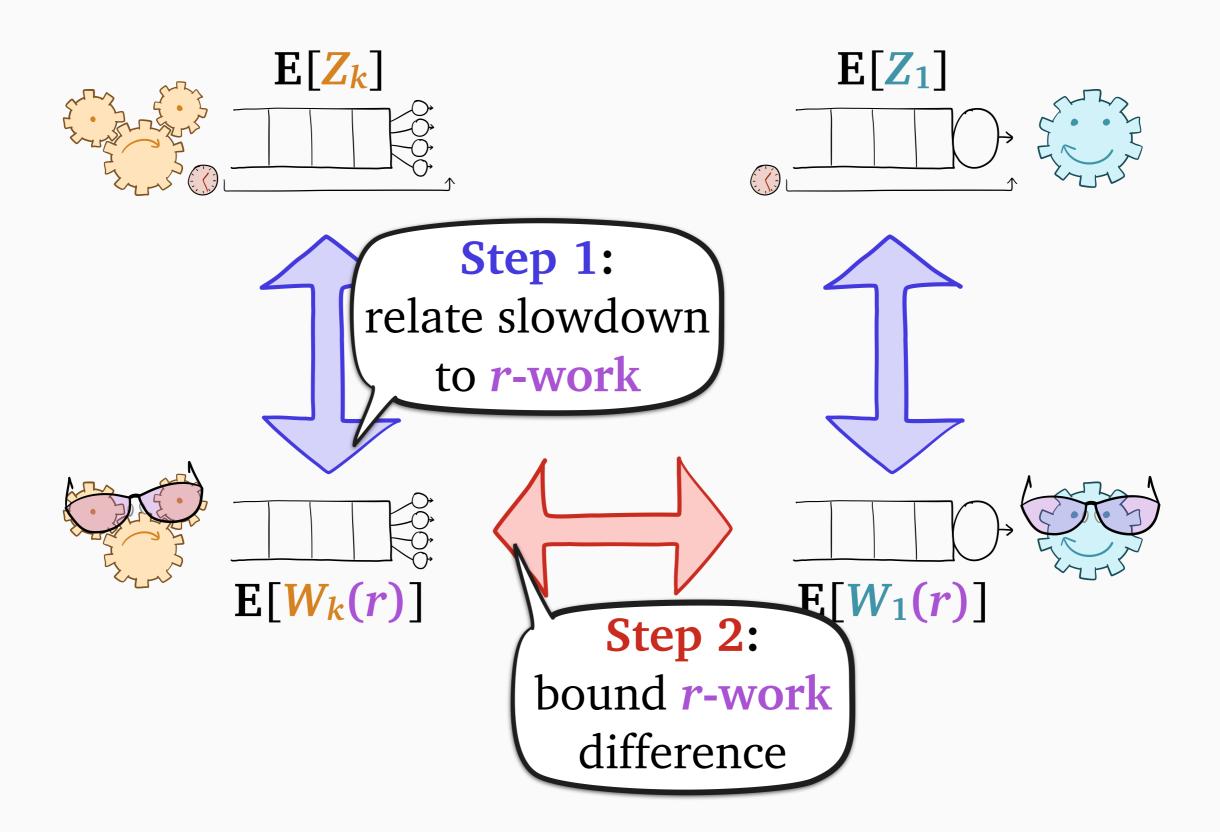


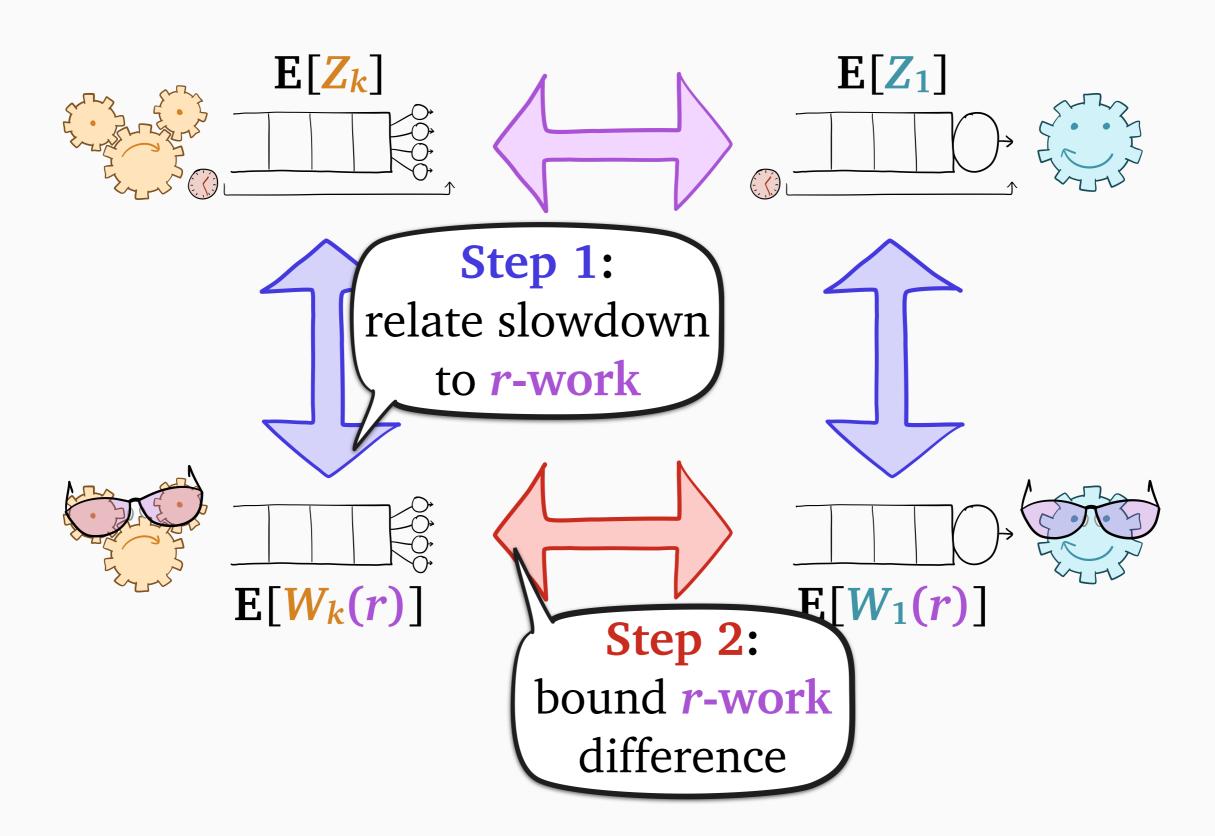






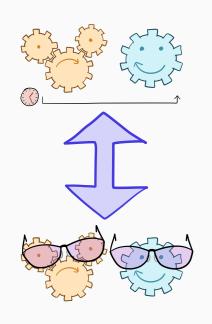






### Step 1: E[Z] to E[H]

Holding cost of job of size s = 1/sH = total holding cost of all jobs in system



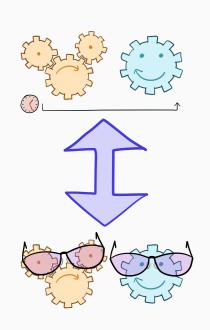
### Step 1: E[Z] to E[H]

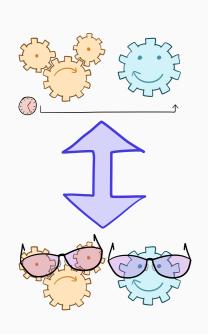
Holding cost of job of size s = 1/s

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#### Generalized Little's law:

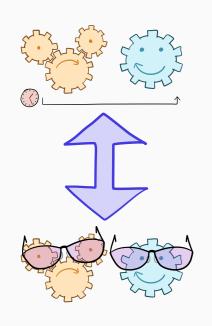
$$\mathbf{E}[H] = \lambda \mathbf{E}[Z]$$





Theorem: In basically any queueing system,

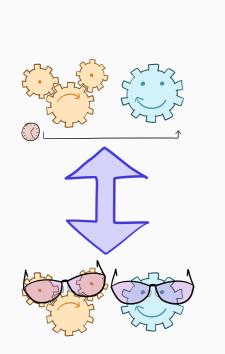
$$H = \int_0^\infty \frac{W(r)}{r^2} dr = \int_0^\infty W(r) d(1/r)$$

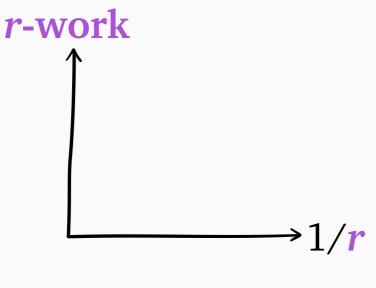


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#### **Proof:**



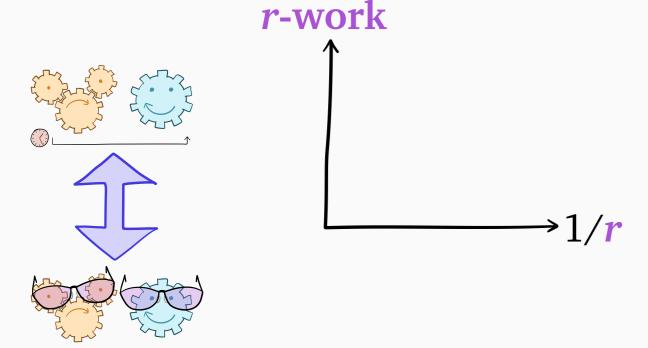


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**Proof:** 

size s, remaining size x

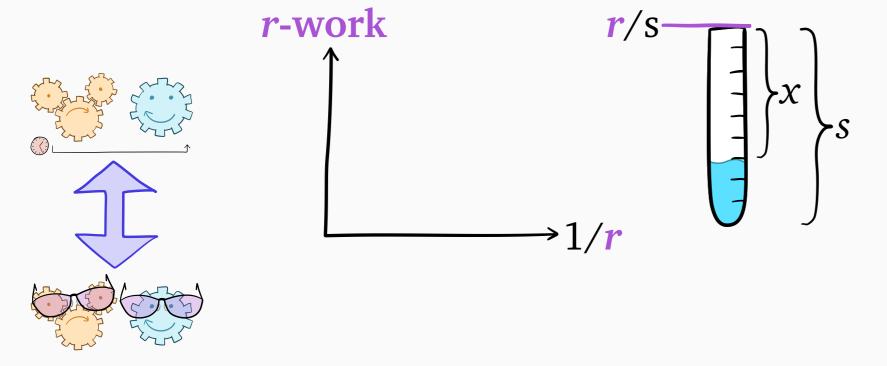


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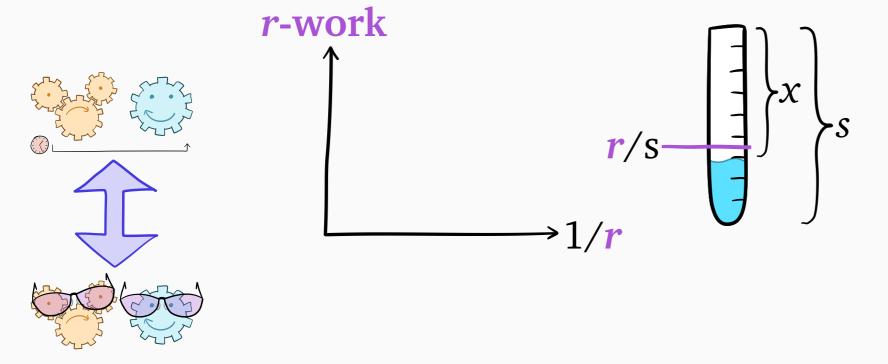


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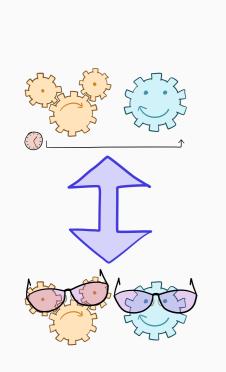


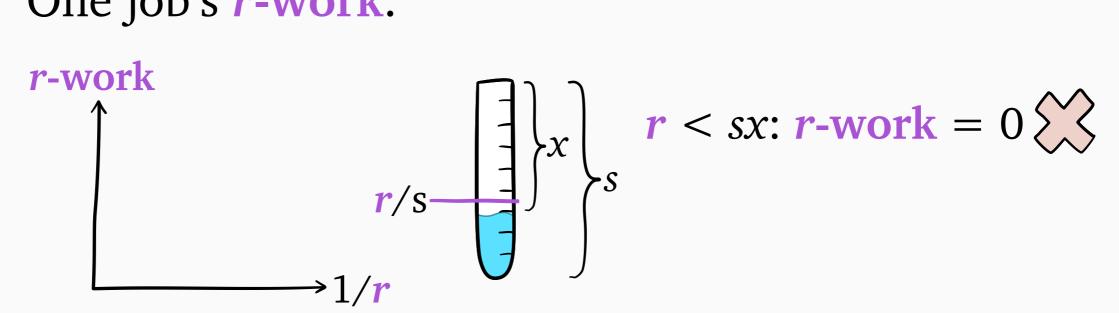
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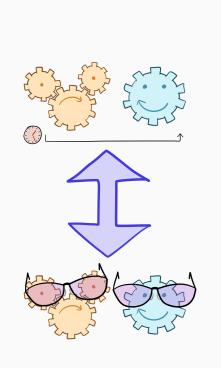


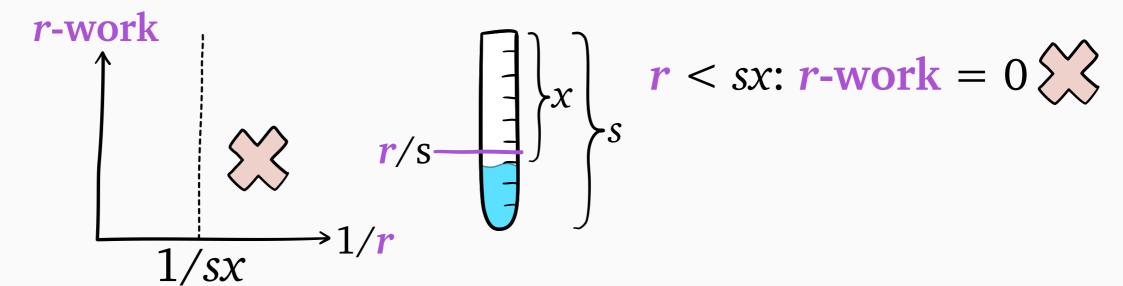
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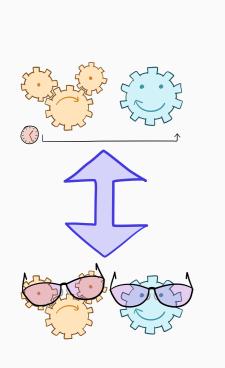


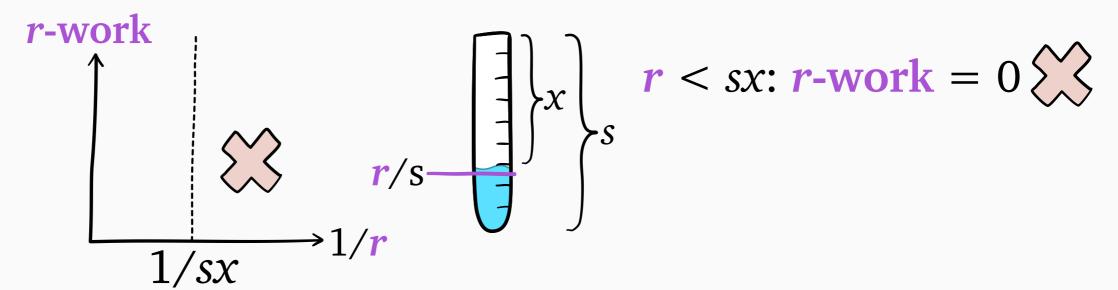
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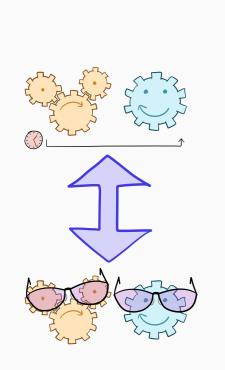


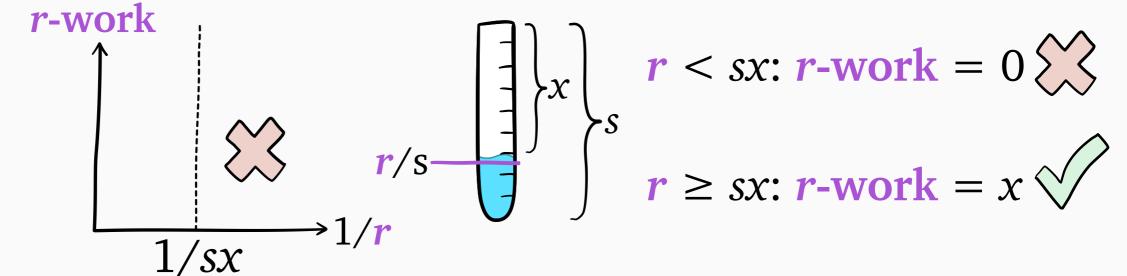
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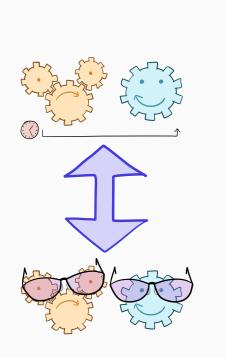


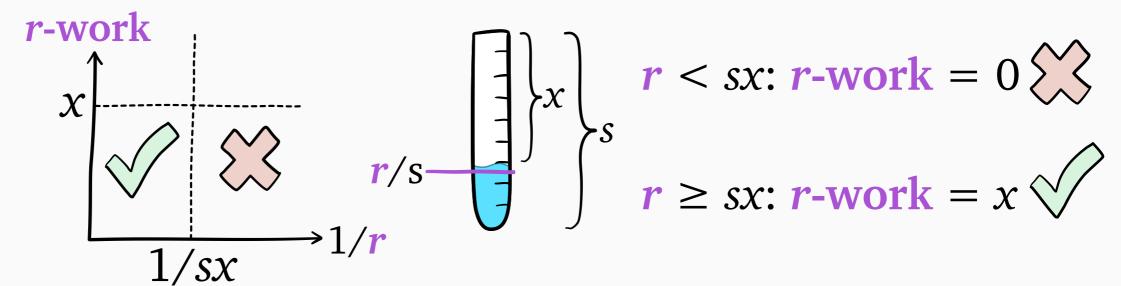
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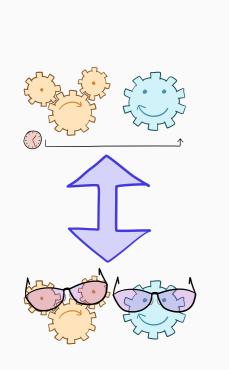


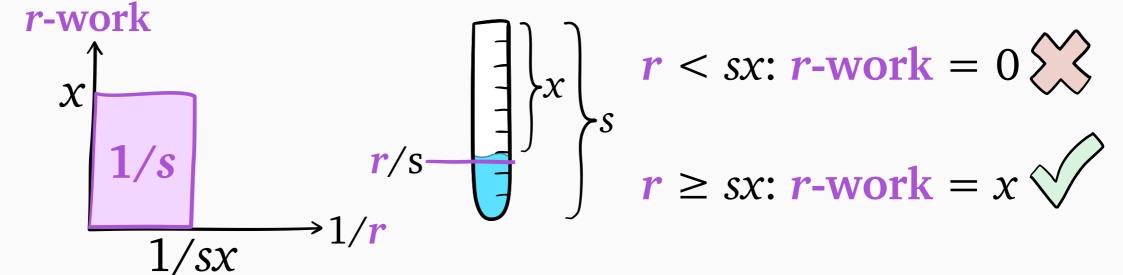
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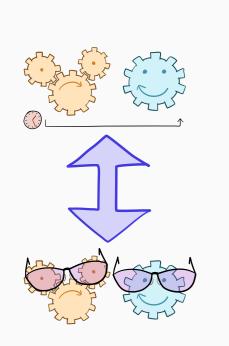
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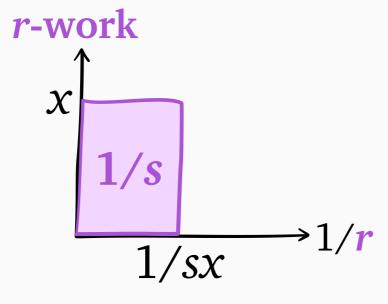
**Proof:** 

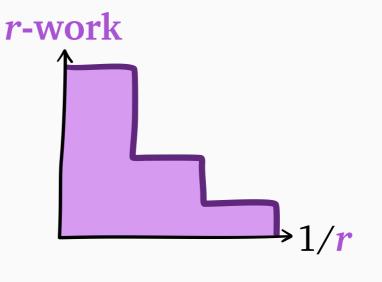
size s, remaining size x

One job's *r*-work:

All jobs' *r*-work:







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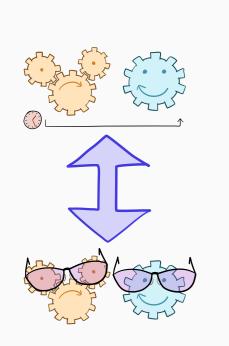
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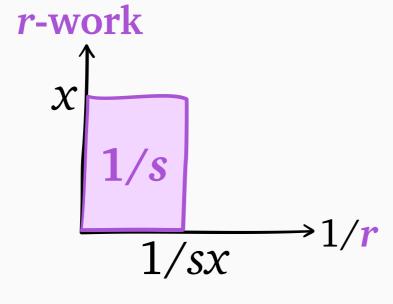
**Proof:** 

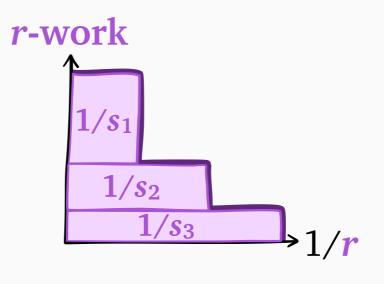
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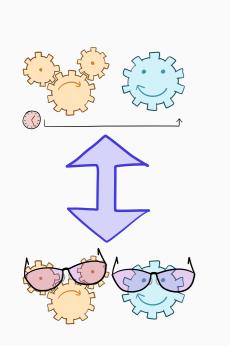
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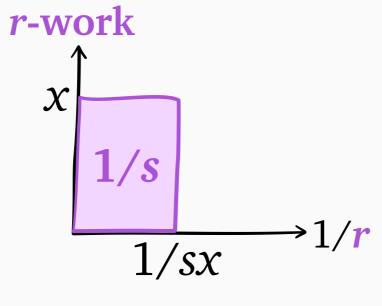
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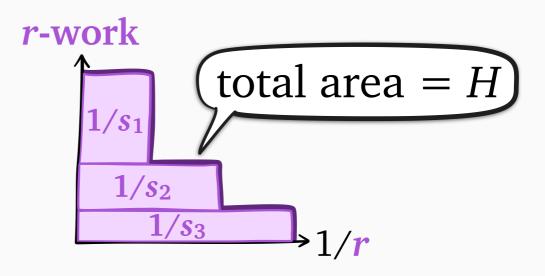
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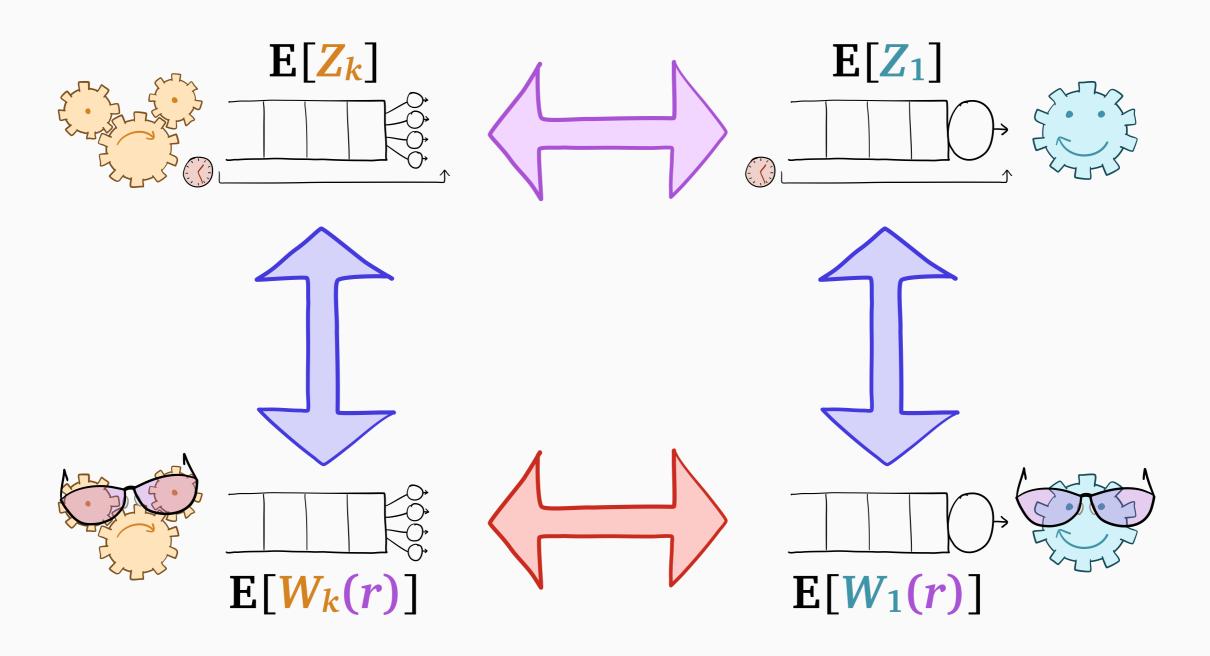
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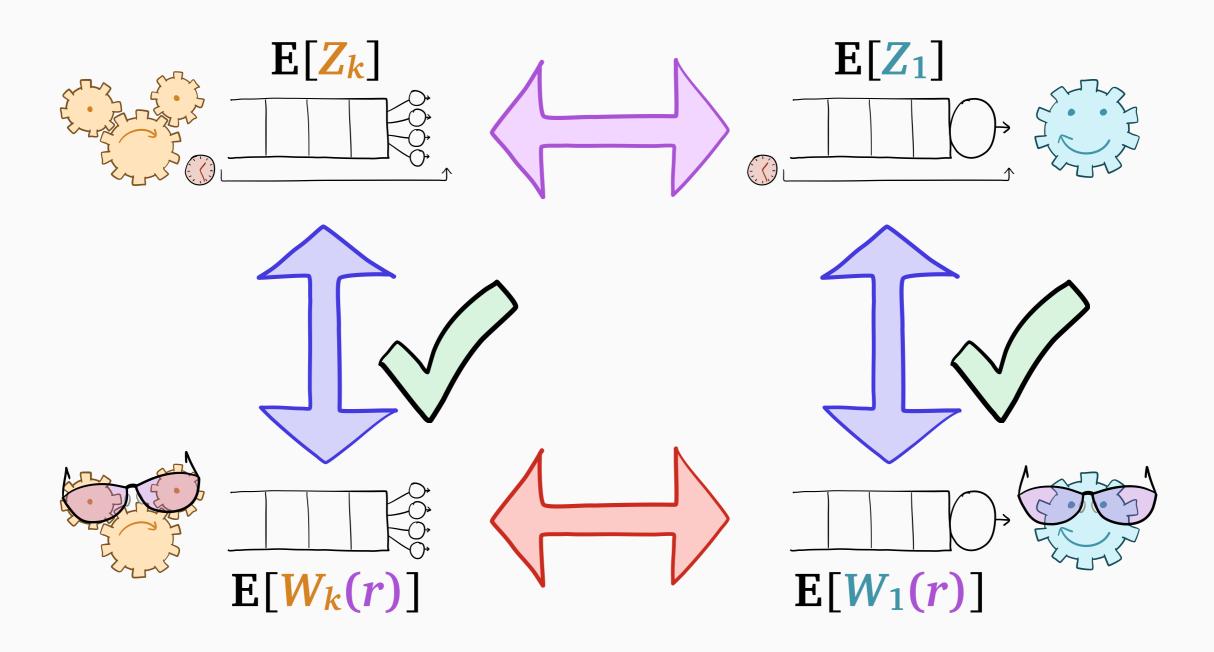
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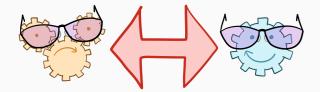


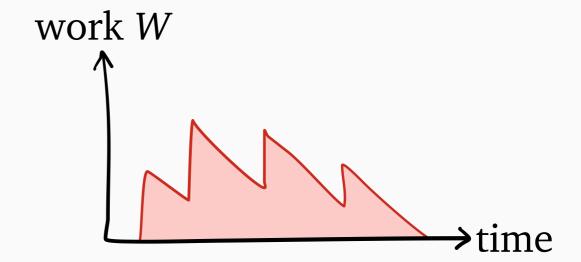


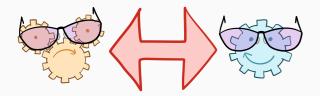






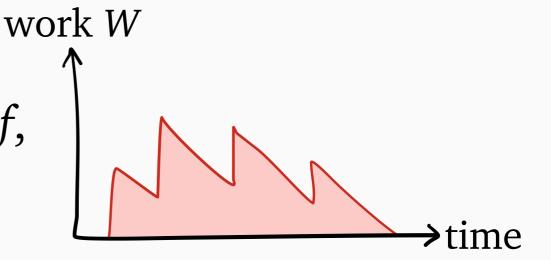


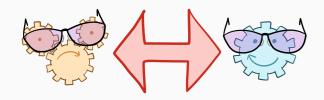




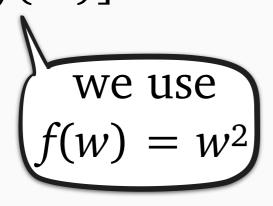


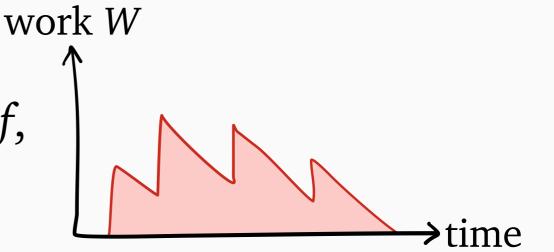
In steady-state system, for any f,  $\mathbf{E}[f(W)]$  constant w.r.t. time

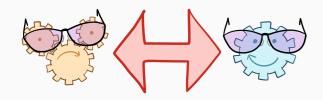




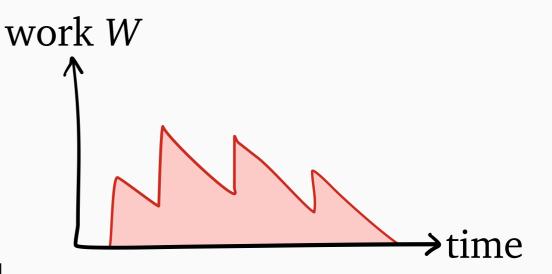
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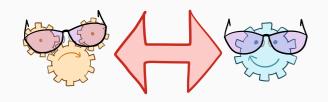






 $\mathbf{E}[W^2 \text{ decrease rate}] = 2\mathbf{E}[BW]$  $\mathbf{E}[W^2 \text{ increase rate}] = \lambda \mathbf{E}[(W+S)^2 - W^2]$ 

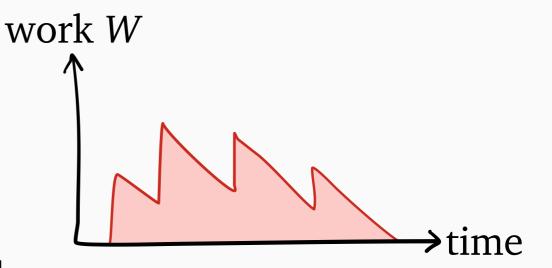




B =service rate, a.k.a. fraction of servers busy

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$$\mathbf{E}[W] = \frac{\frac{\lambda}{2}\mathbf{E}[S^2]}{1-\rho} + \frac{\mathbf{E}[(1-B)W]}{1-\rho}$$

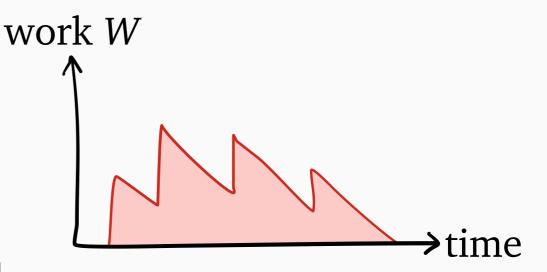


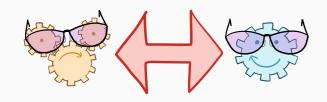
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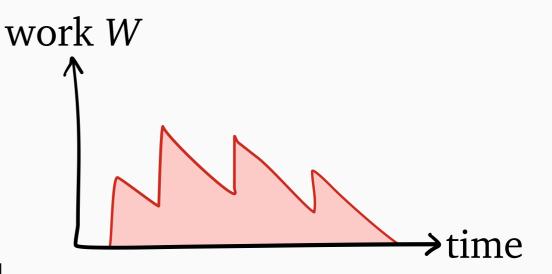




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# $\mathbf{E}[W] = \frac{\frac{\lambda}{2}\mathbf{E}[S^2]}{1-\rho} + \frac{\mathbf{E}[(1-B)W]}{1-\rho}$

#### Theorem:

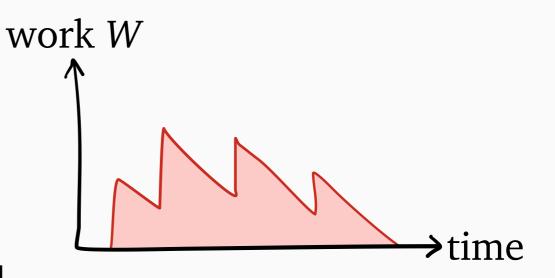
$$\mathbf{E}[\mathbf{W}_k] = \mathbf{E}[\mathbf{W}_1] + \frac{\mathbf{E}[(1 - \mathbf{B}_k)\mathbf{W}_k]}{1 - \rho}$$



B =service rate, a.k.a. fraction of servers busy

 $\mathbf{E}[W^2 \text{ decrease rate}] = 2\mathbf{E}[BW]$ 

 $\mathbf{E}[W^2 \text{ increase rate}] = \lambda \mathbf{E}[(W+S)^2 - W^2]$ 



# $\mathbf{E}[W] = \frac{\frac{\lambda}{2}\mathbf{E}[S^2]}{1-\rho} + \frac{\mathbf{E}[(1-B)W]}{1-\rho}$

#### Theorem:

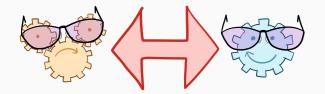
$$\mathbf{E}[\mathbf{W}_k] = \mathbf{E}[\mathbf{W}_1] + \frac{\mathbf{E}[(1 - \mathbf{B}_k)\mathbf{W}_k]}{1 - \rho}$$

(similar holds for *r*-work)



#### Step 2: Bound in M/G/k

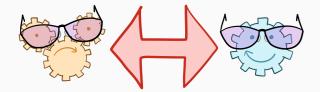
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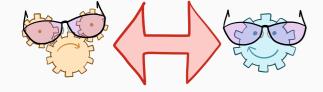


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$$\mathbf{E}[B] = \rho \qquad \leq (k-1)s_{\text{max}}$$

$$\mathbf{E}[W_k] = \mathbf{E}[W_1] + \frac{\mathbf{E}[(1-B_k)W_k]}{1-\rho}$$



$$\mathbf{E}[B] = \rho \qquad \leq (k-1)s_{\text{max}}$$

$$\mathbf{E}[W_k] = \mathbf{E}[W_1] + \frac{\mathbf{E}[(1-B_k)W_k]}{1-\rho}$$

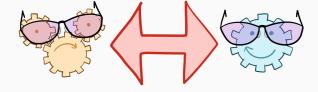
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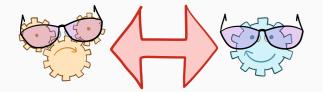


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$$E[W_k(r)] = E[W_1(r)] + "r\text{-work of} \le k - 1 \text{ jobs}"$$



Suppose  $S \leq s_{\text{max}}$  with probability 1

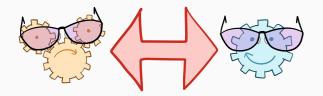
$$\mathbf{E}[W_k] = \mathbf{E}[W_1] + \frac{\mathbf{E}[(1 - B_k)W_k]}{1 - \rho}$$

$$\leq \mathbf{E}[W_1] + (k - 1)s_{\text{max}}$$
"work of  $\leq k - 1$  jobs"



Single job's r-work is at most  $\sqrt{r}$ 

$$\mathbf{E}[\mathbf{W}_{k}(r)] = \mathbf{E}[\mathbf{W}_{1}(r)] +$$
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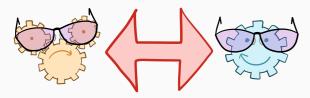
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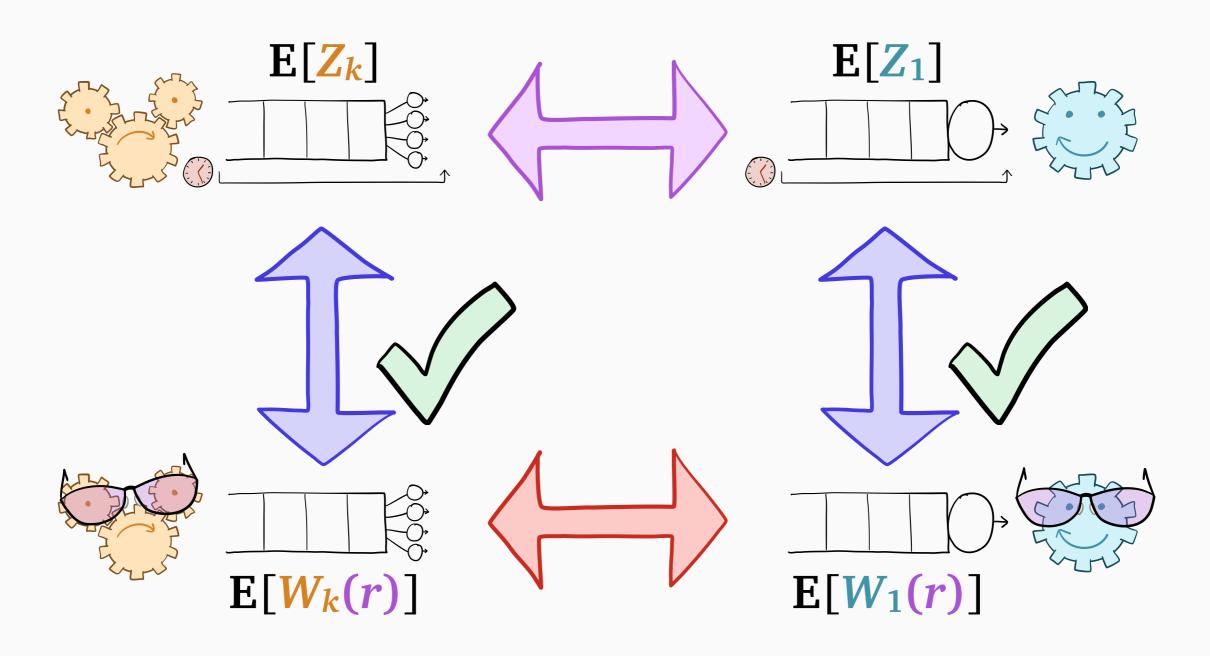


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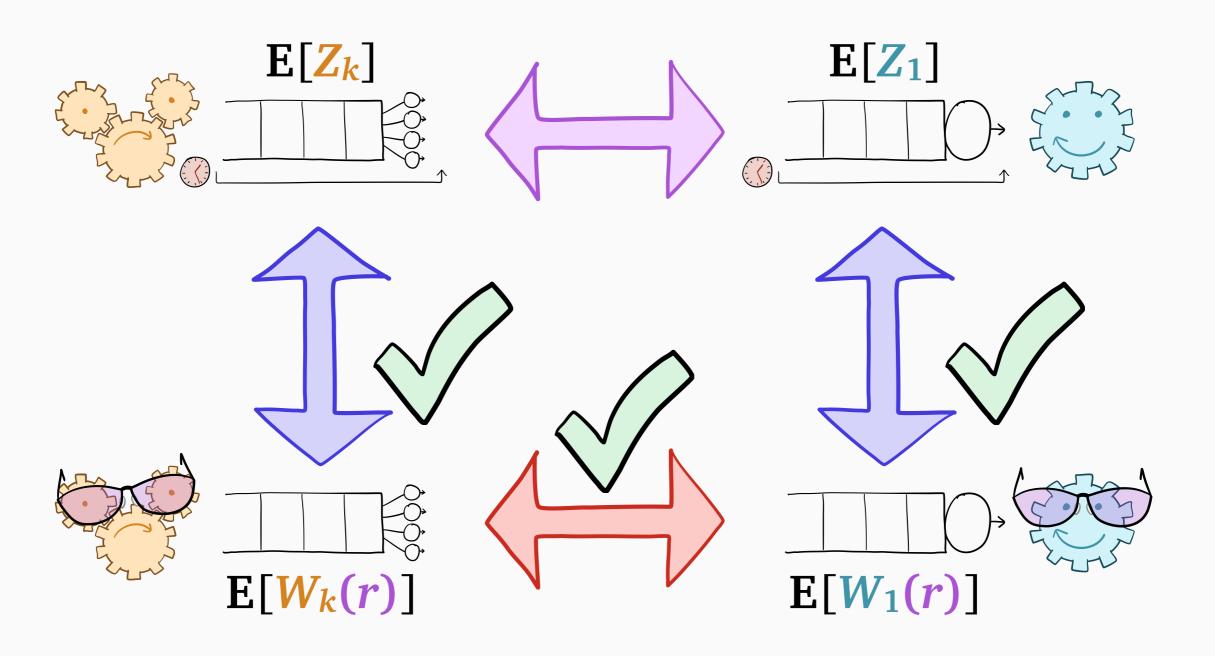
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  $\le E[W_1(r)] + (k - 1)\sqrt{r}$ 



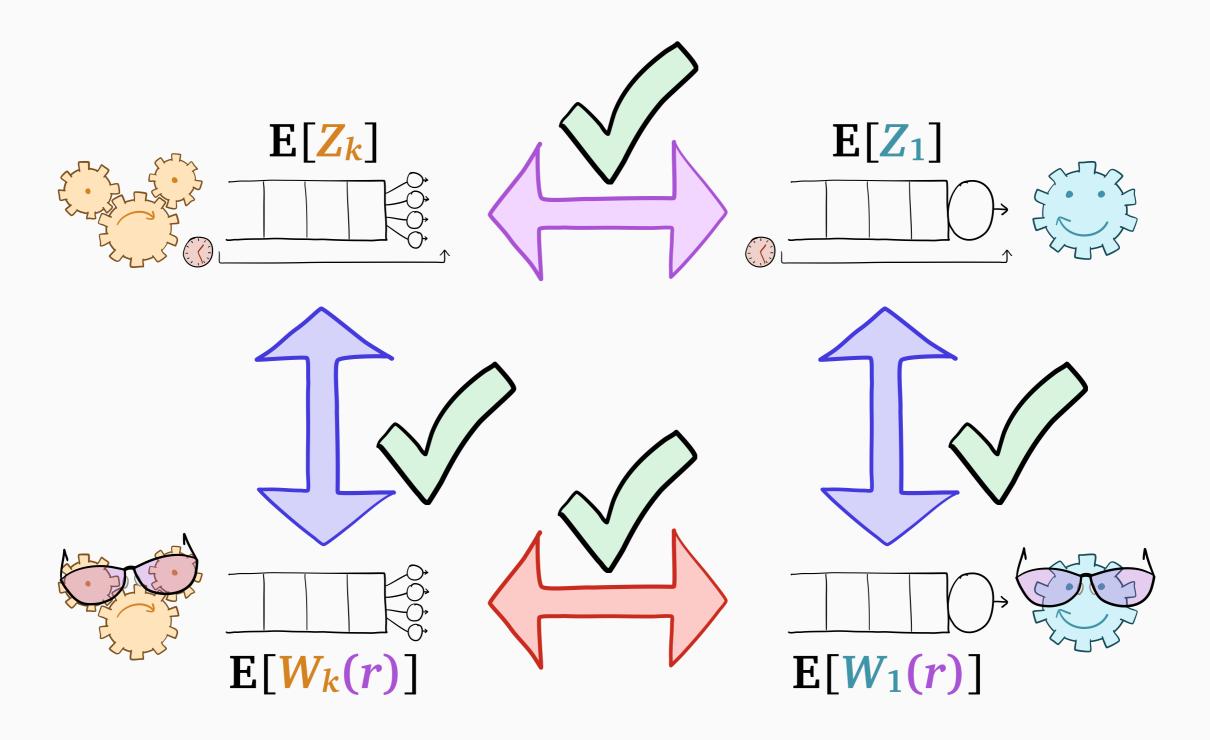
#### Slowdown via r-Work



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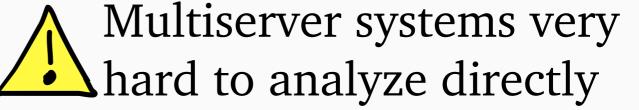


### Slowdown via r-Work



Minimize mean slowdown in multiserver systems

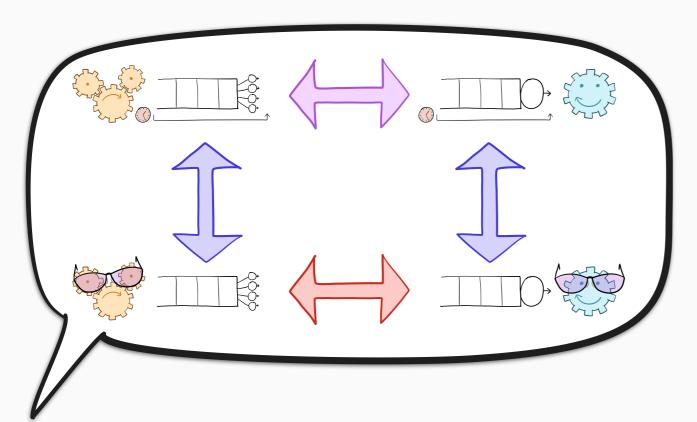
Minimize mean slowdown in multiserver systems



Minimize mean slowdown in multiserver systems



Multiserver systems very hard to analyze directly

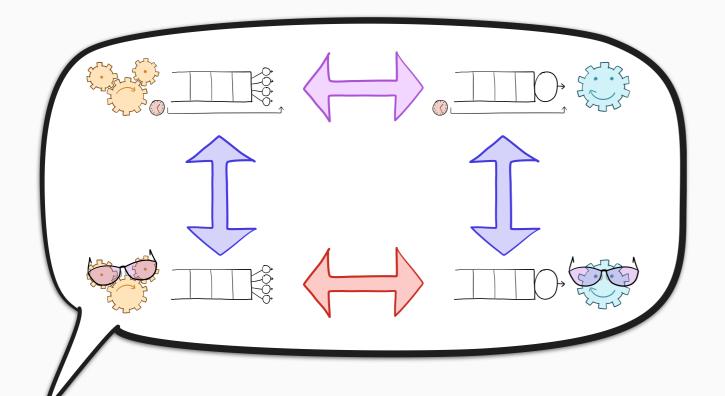


New technique based on relating E[Z] to r-work

Minimize mean slowdown in multiserver systems



Multiserver systems very hard to analyze directly



New technique based on relating  $\mathbf{E}[Z]$  to r-work

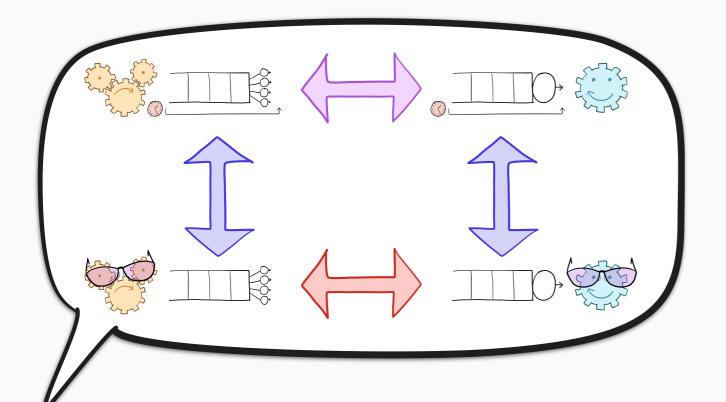
$$\mathbf{E}[Z_k^{RS}] \le \mathbf{E}[Z_1^{RS}] + (6 \text{ or } 54)k$$

**RS** has "near-optimal"  $\mathbf{E}[Z]$  in the M/G/k and M/G/k/dispatch

Minimize mean slowdown in multiserver systems



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Get in touch: zscully@cs.cmu.edu