

WINE



A New Queueing Identity
for Analyzing Scheduling Policies
in Multiserver Systems

Ziv Scully

CMU (now) → UC Berkeley → MIT/Harvard → **Cornell** (Fall 2023)

WINE

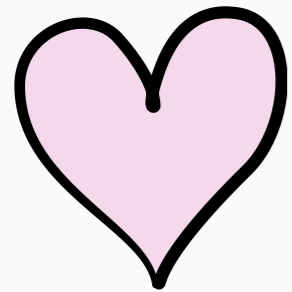


$$N = \int_0^{\infty} \frac{W(r)}{r^2} dr$$

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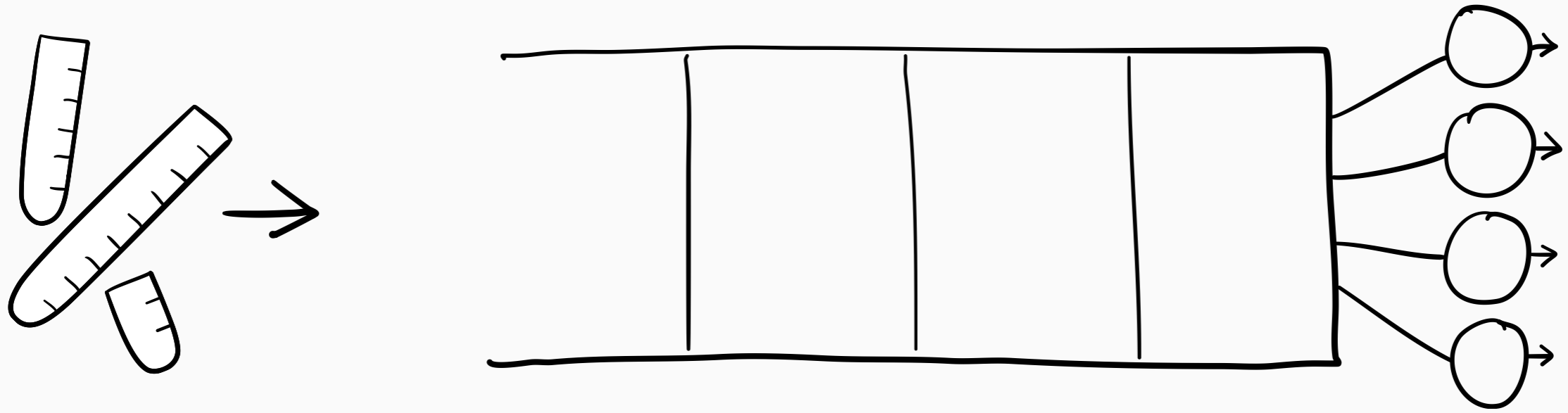


SRPT minimizes mean response time in single-server systems



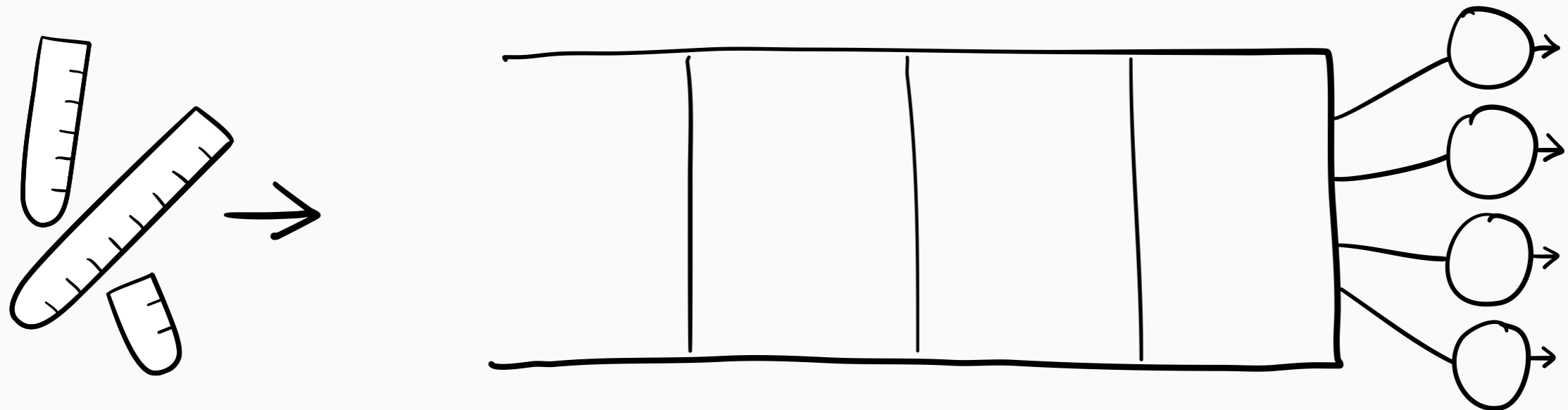
How good is SRPT in multiserver systems?

Multiserver queueing system



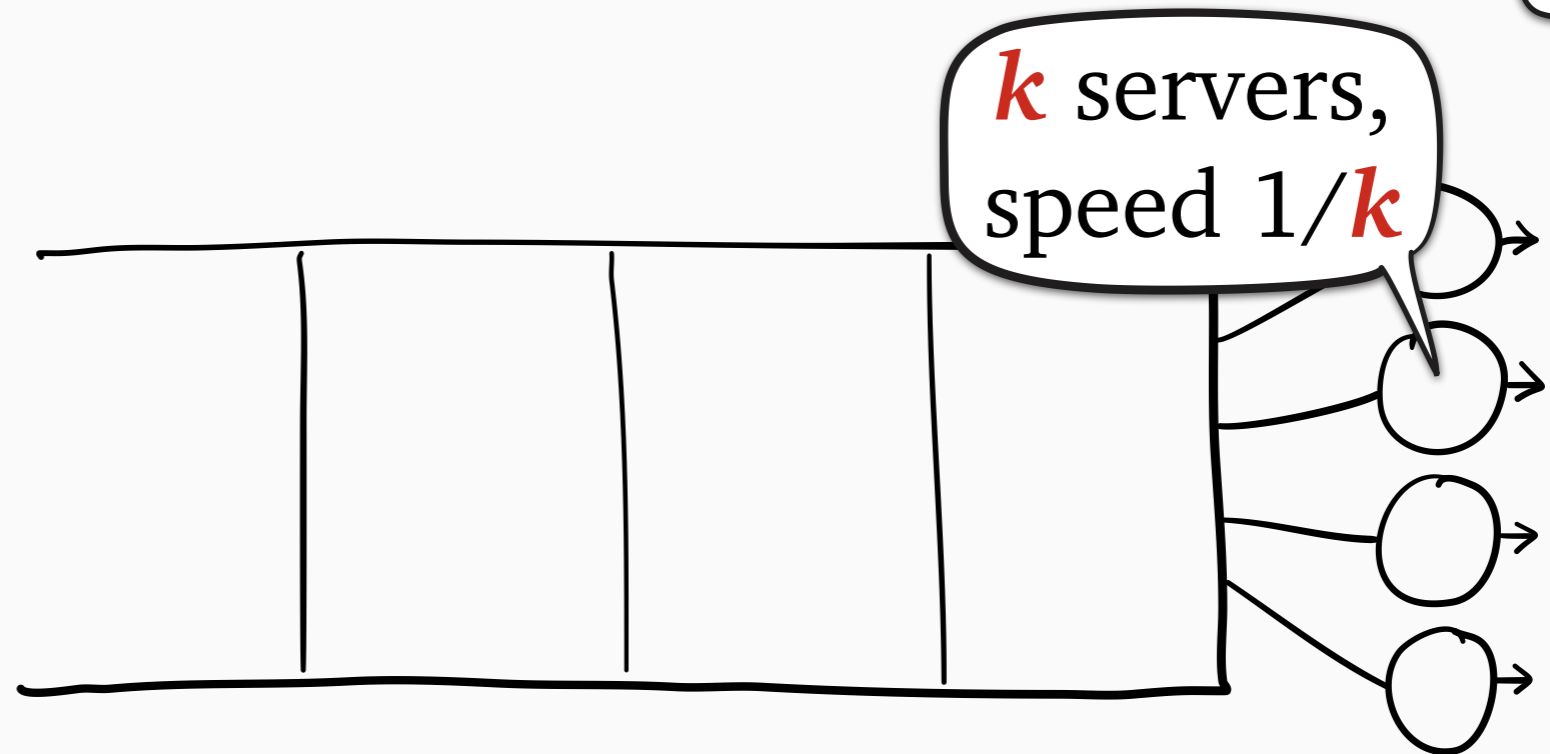
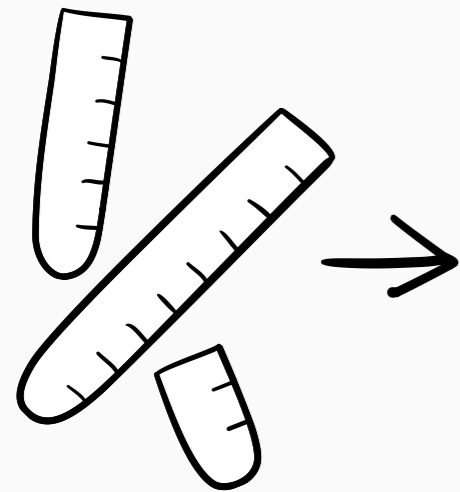
Multiserver queueing system

M/G/k



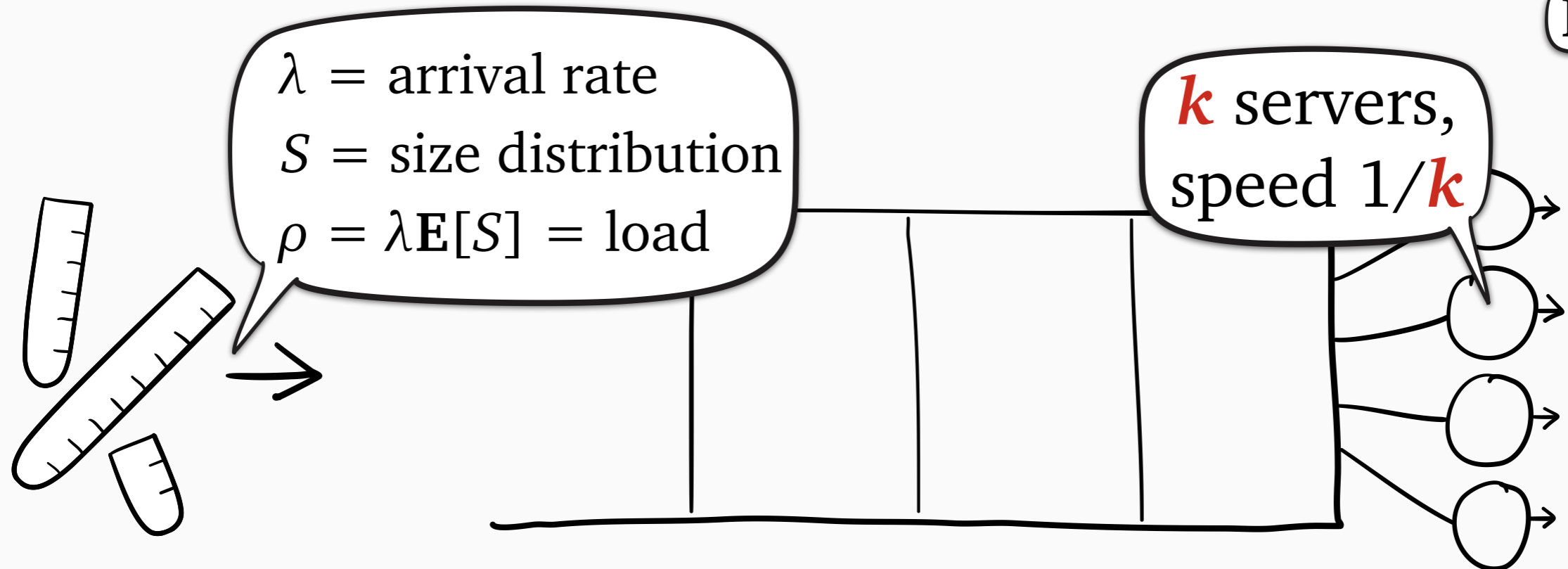
Multiserver queueing system

M/G/*k*



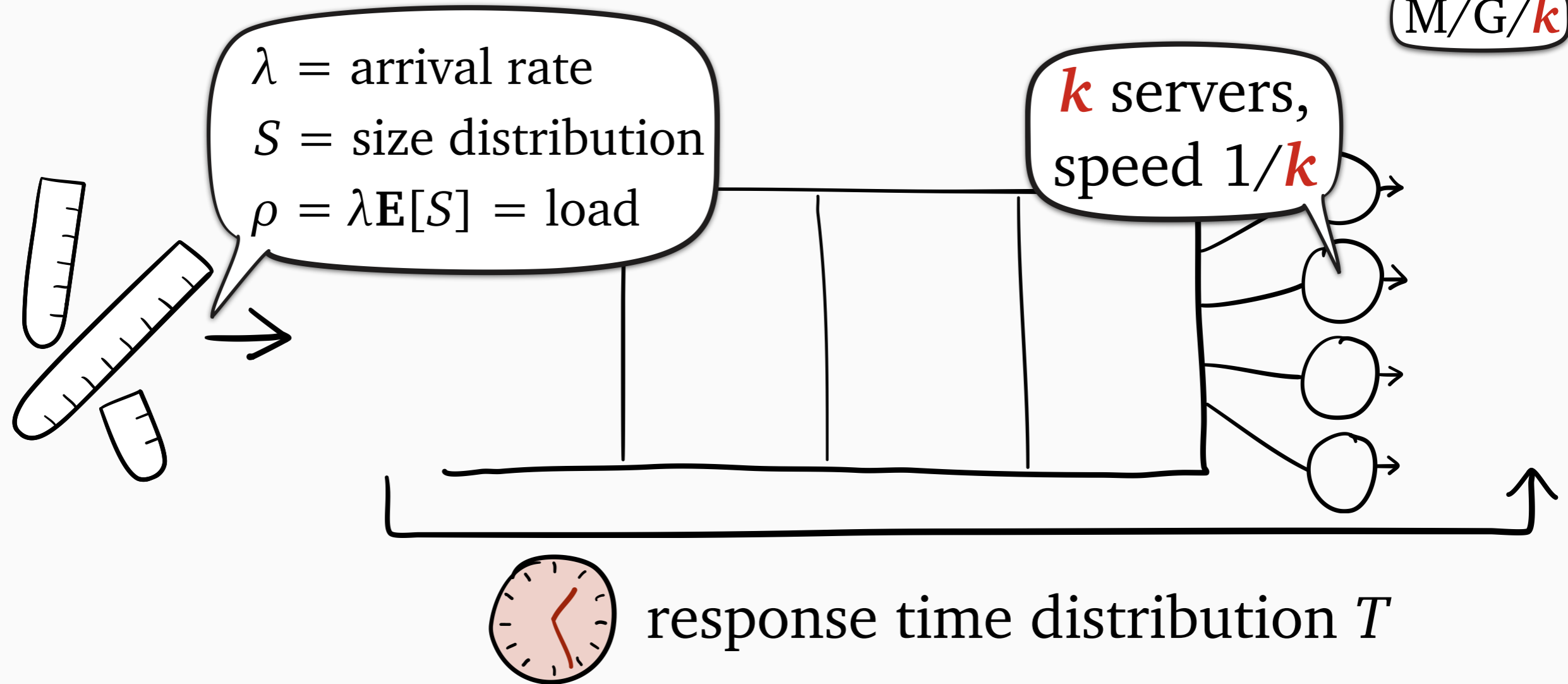
Multiserver queueing system

M/G/k



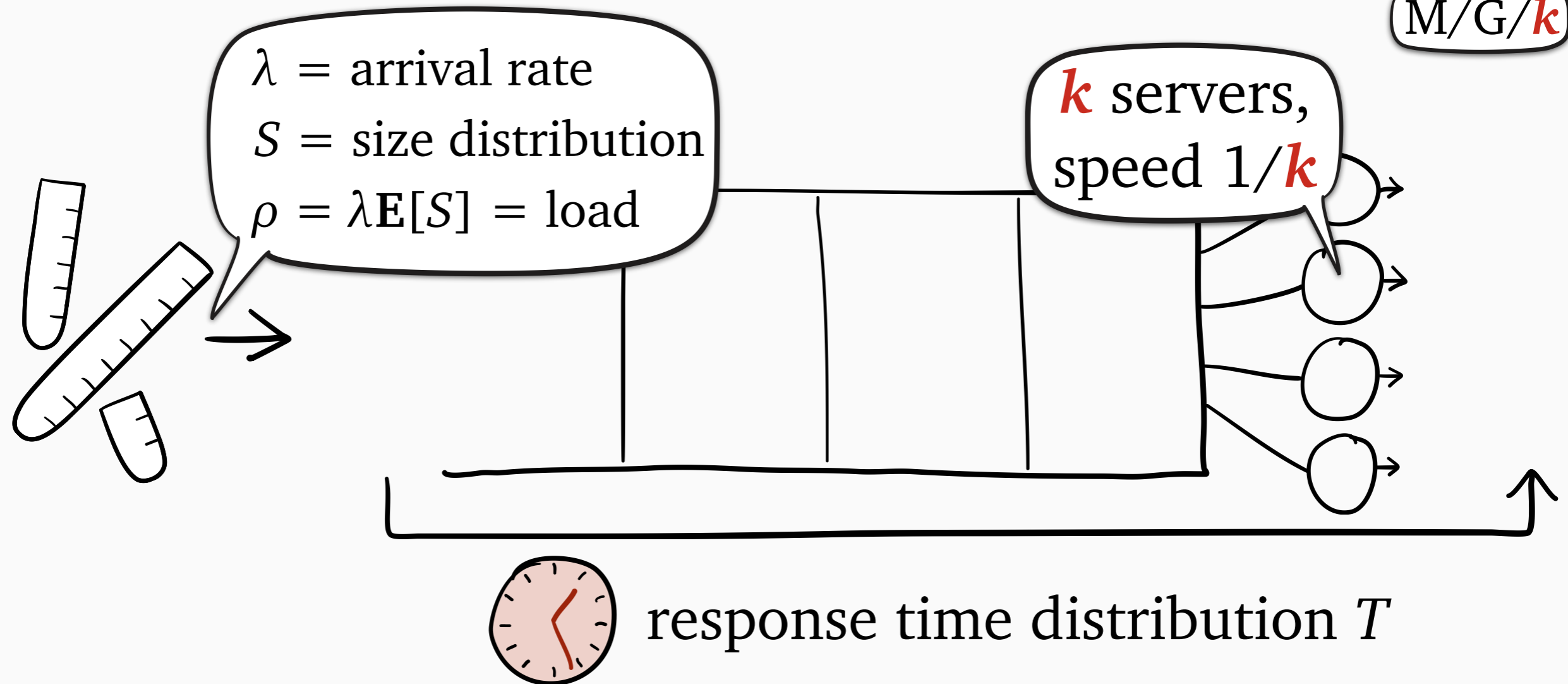
Multiserver queueing system

M/G/k



Multiserver queueing system

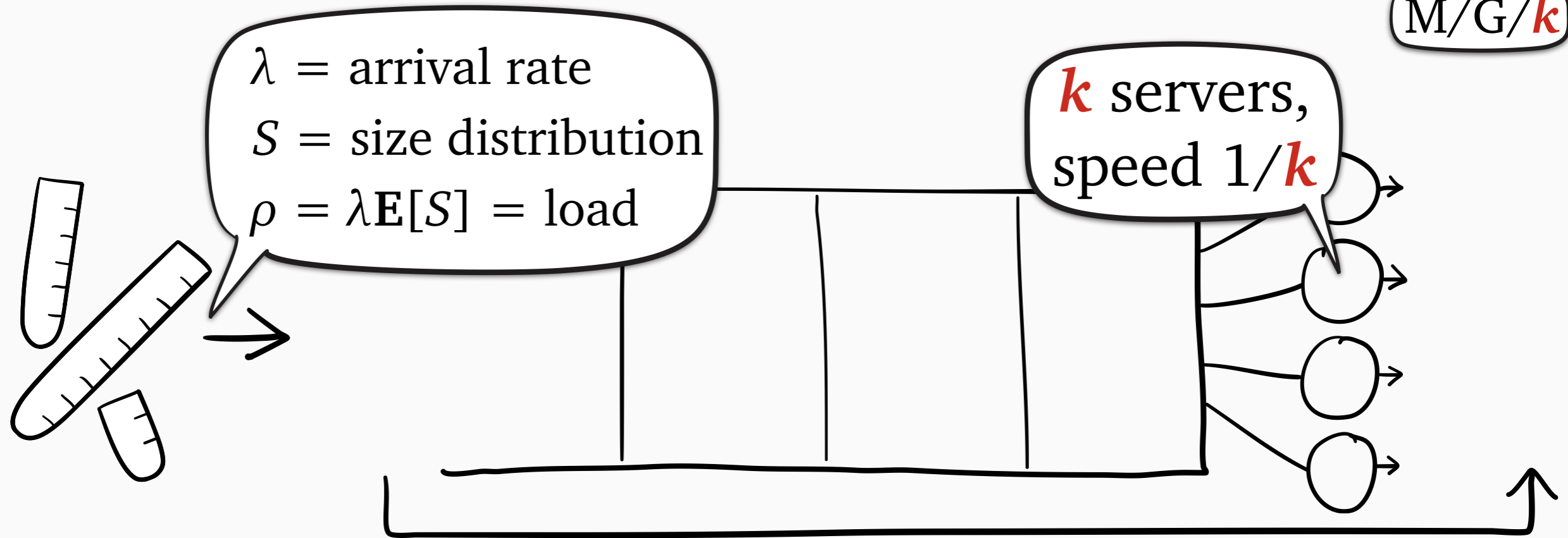
M/G/k



SRPT: **rank** = remaining size

Multiserver queueing system

M/G/k



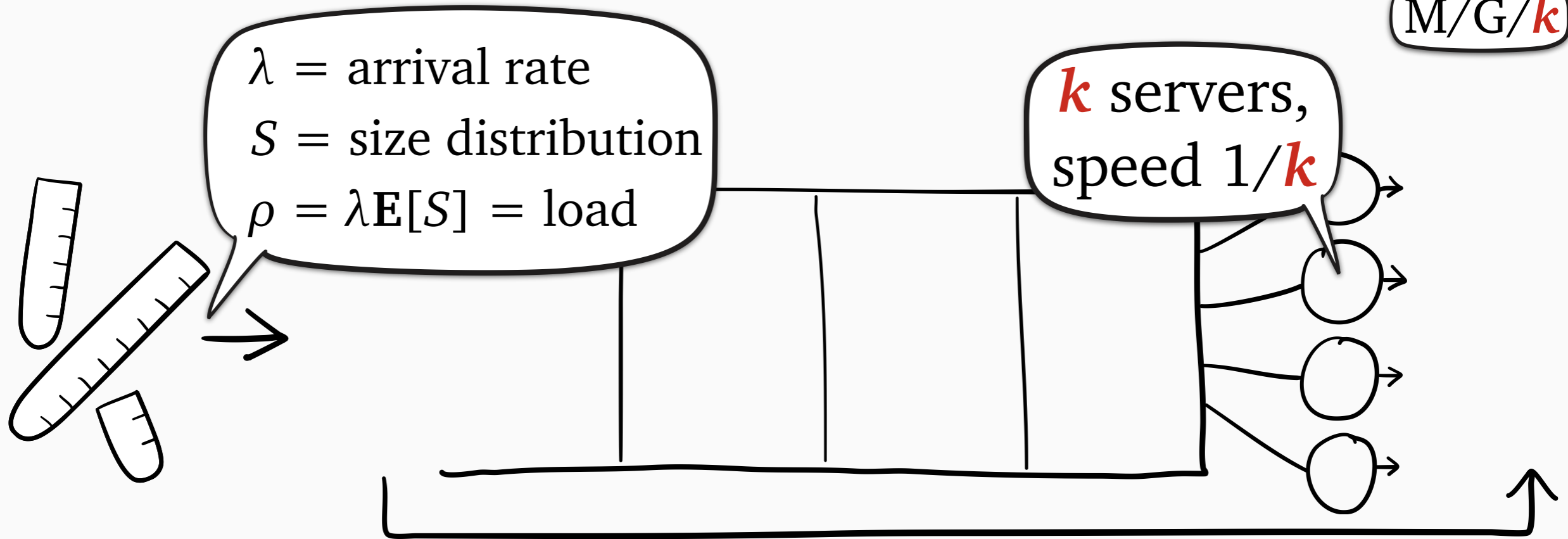
response time distribution T

rank = priority,
lower is better

SRPT: **rank** = remaining size

Multiserver queueing system

M/G/k



response time distribution T

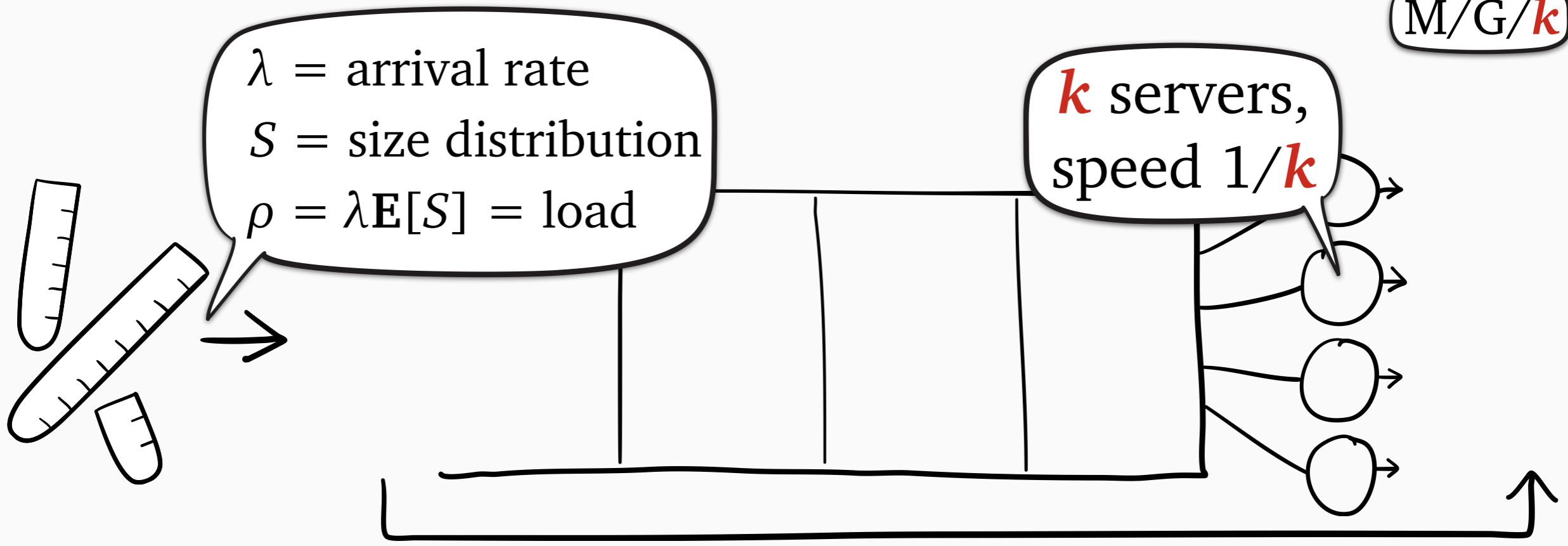
rank = priority,
lower is better

SRPT: **rank** = remaining size

SRPT-1 (single-server): serves the job of least **rank**

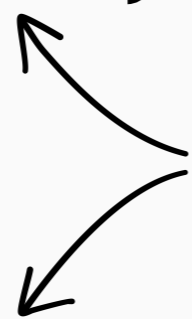
Multiserver queueing system

M/G/k



response time distribution T

SRPT- k (**multiserver**): serves the k jobs of least **rank**

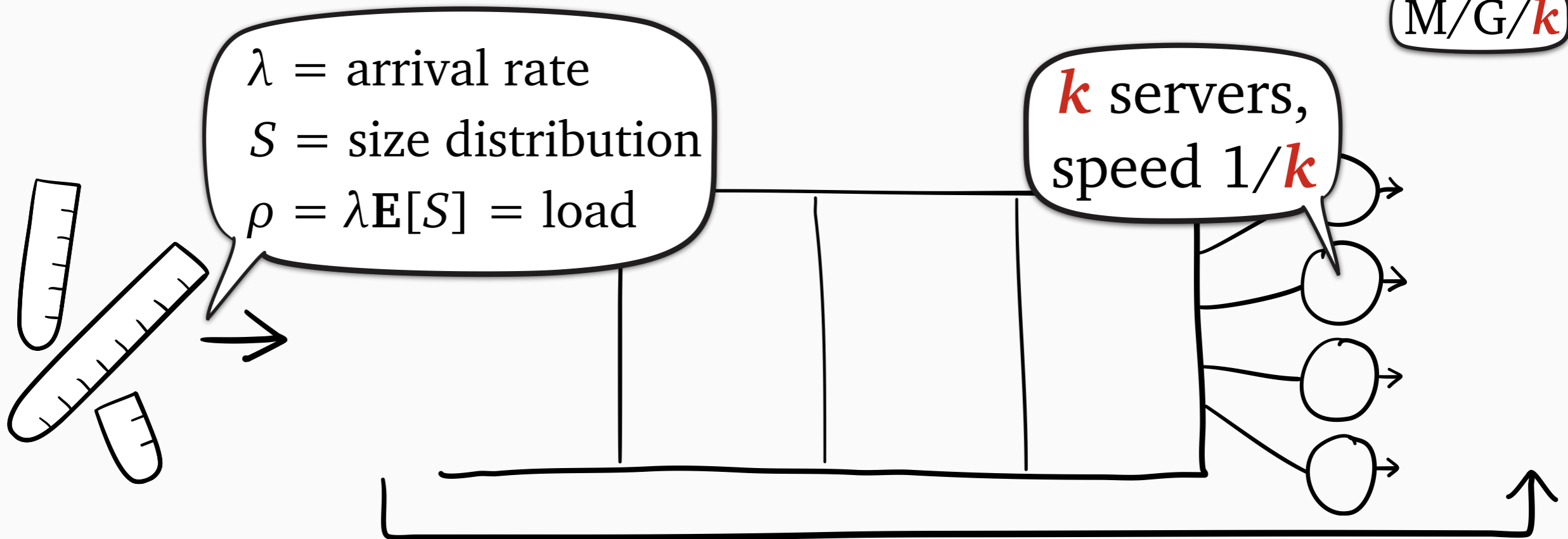


SRPT: **rank** = remaining size

SRPT-1 (**single-server**): serves the job of least **rank**

Multiserver queueing system

M/G/k



response time distribution T

SRPT- k (**multiserver**): serves the k jobs of least **rank**

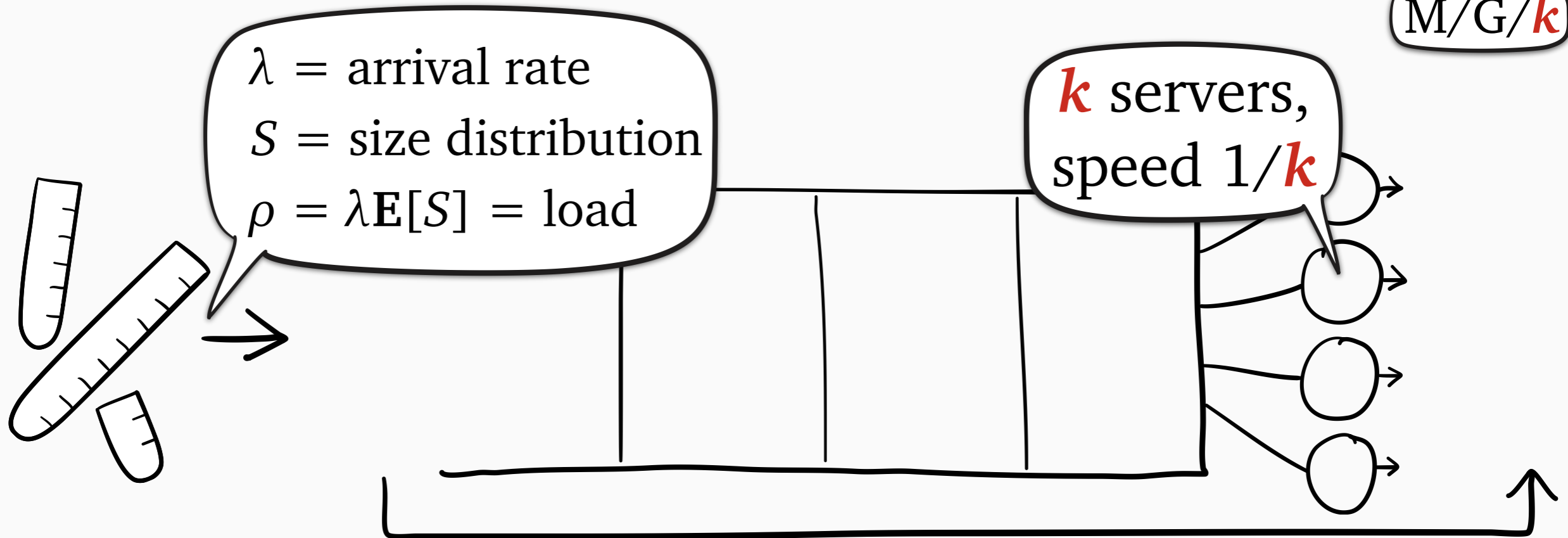
E[T] known



SRPT: **rank** = remaining size

SRPT-1 (**single-server**): serves the job of least **rank**

Multiserver queueing system

M/G/k



 $E[T]$ unknown
(pre-2018) 

response time distribution T

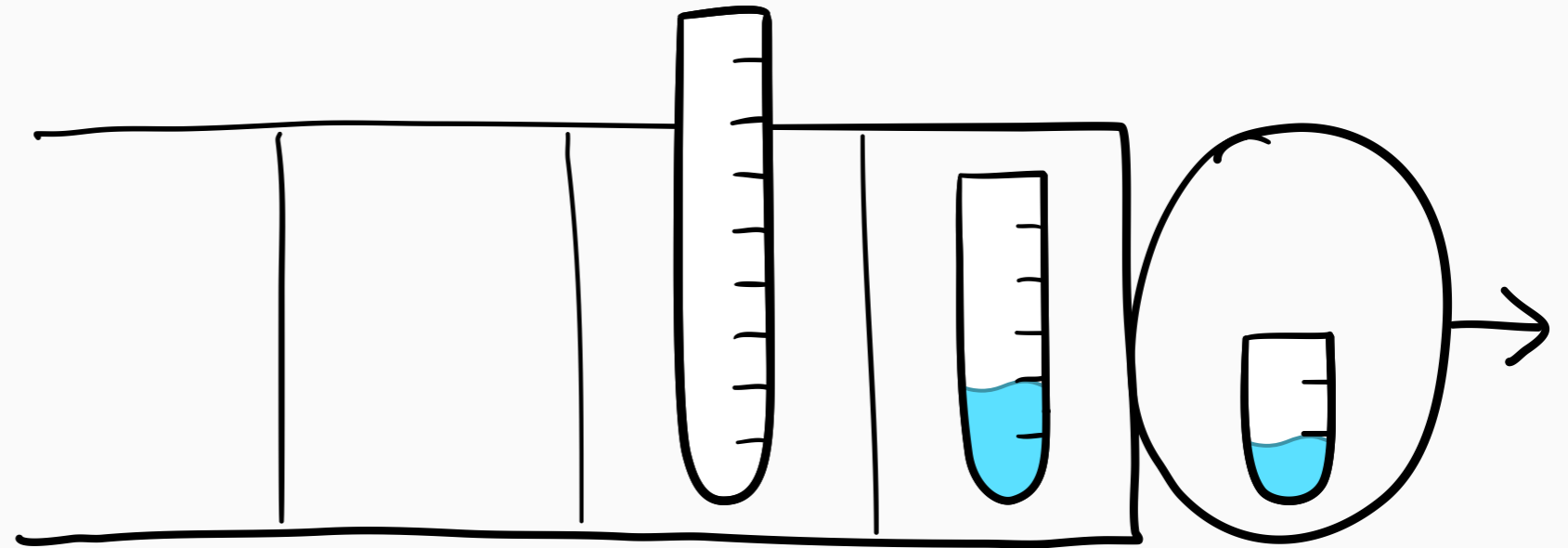
SRPT- k (**multiserver**): serves the k jobs of least **rank**

$E[T]$ known

SRPT: **rank** = remaining size

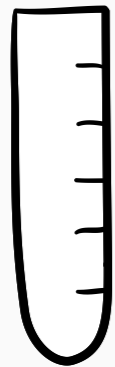
SRPT-1 (**single-server**): serves the job of least **rank**

SRPT-1: tagged job analysis

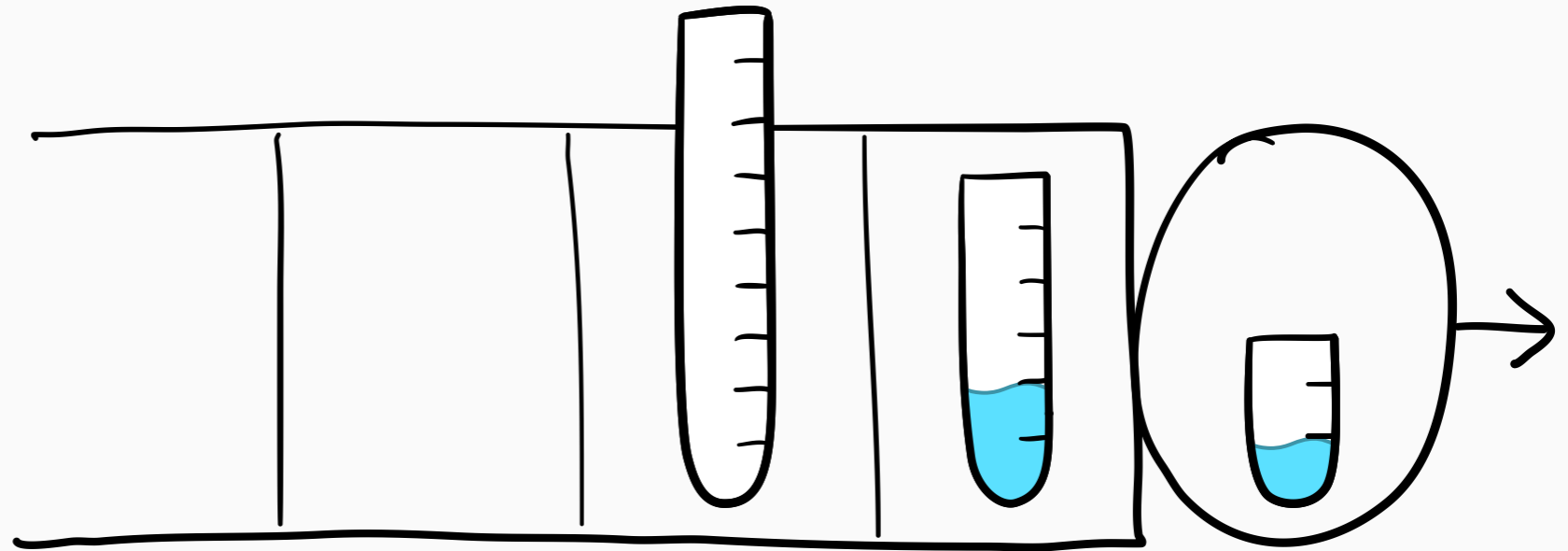


random system state

SRPT-1: tagged job analysis

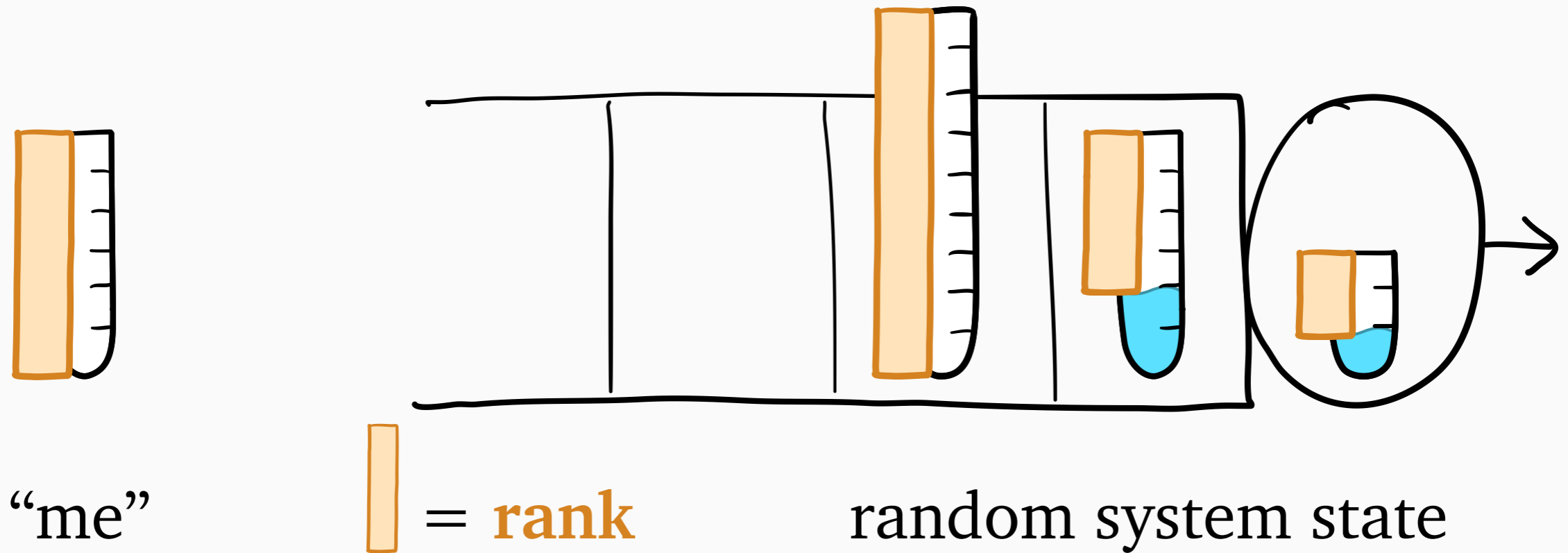


“me”

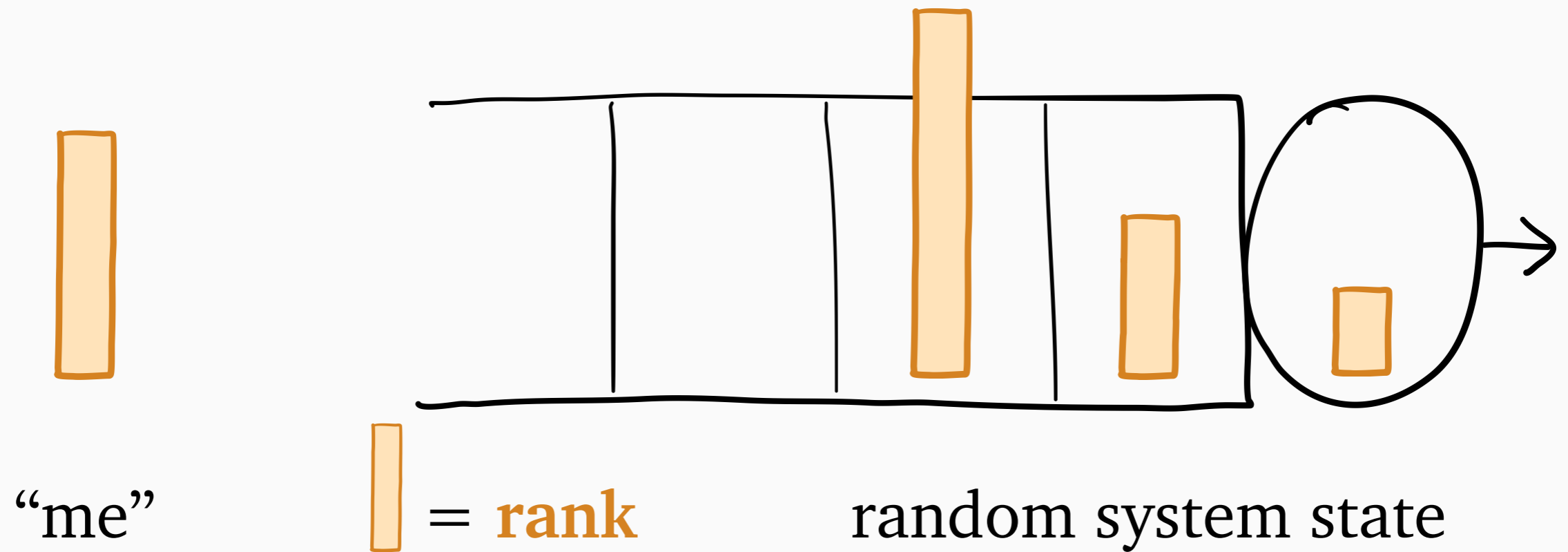


random system state

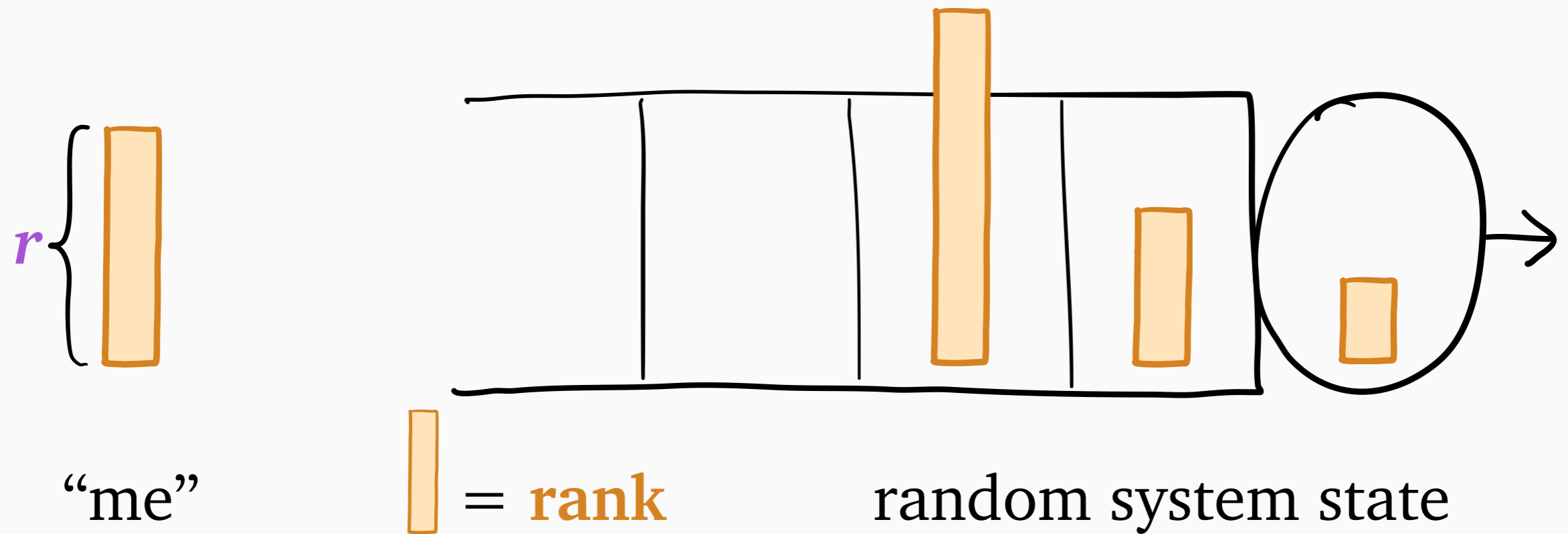
SRPT-1: tagged job analysis



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SRPT-1: tagged job analysis

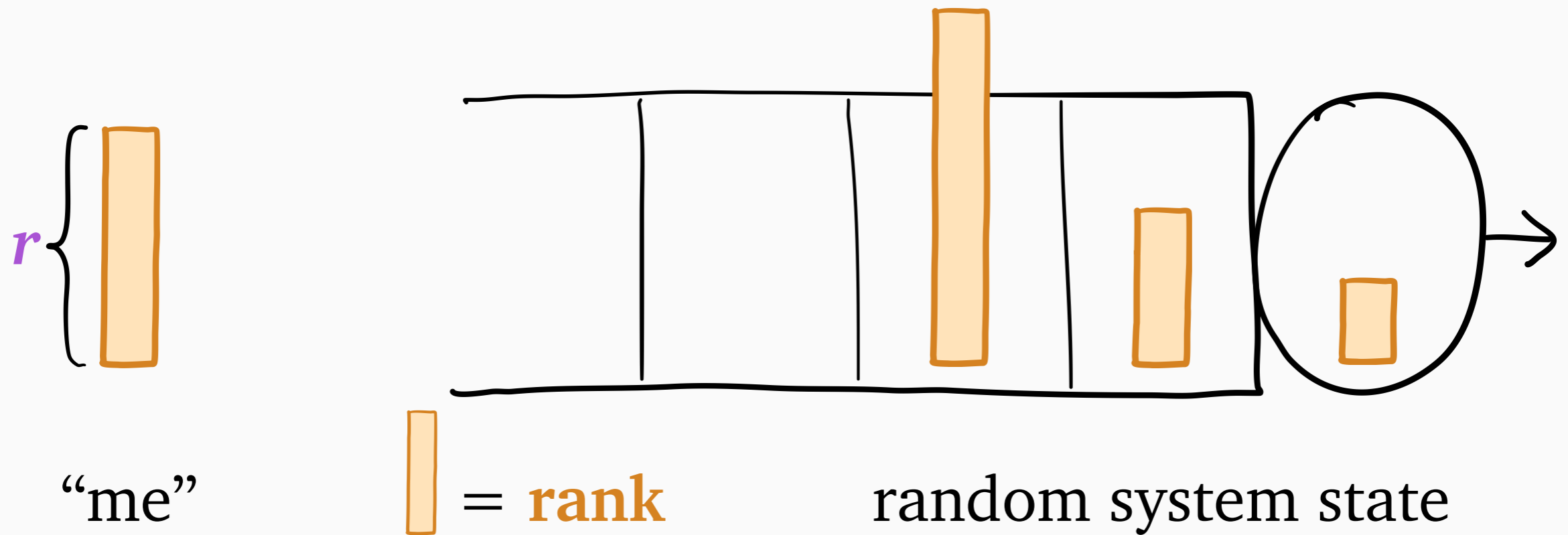


Key quantity:

$W(r)$ = work relevant to job of rank r

r -work

SRPT-1: tagged job analysis

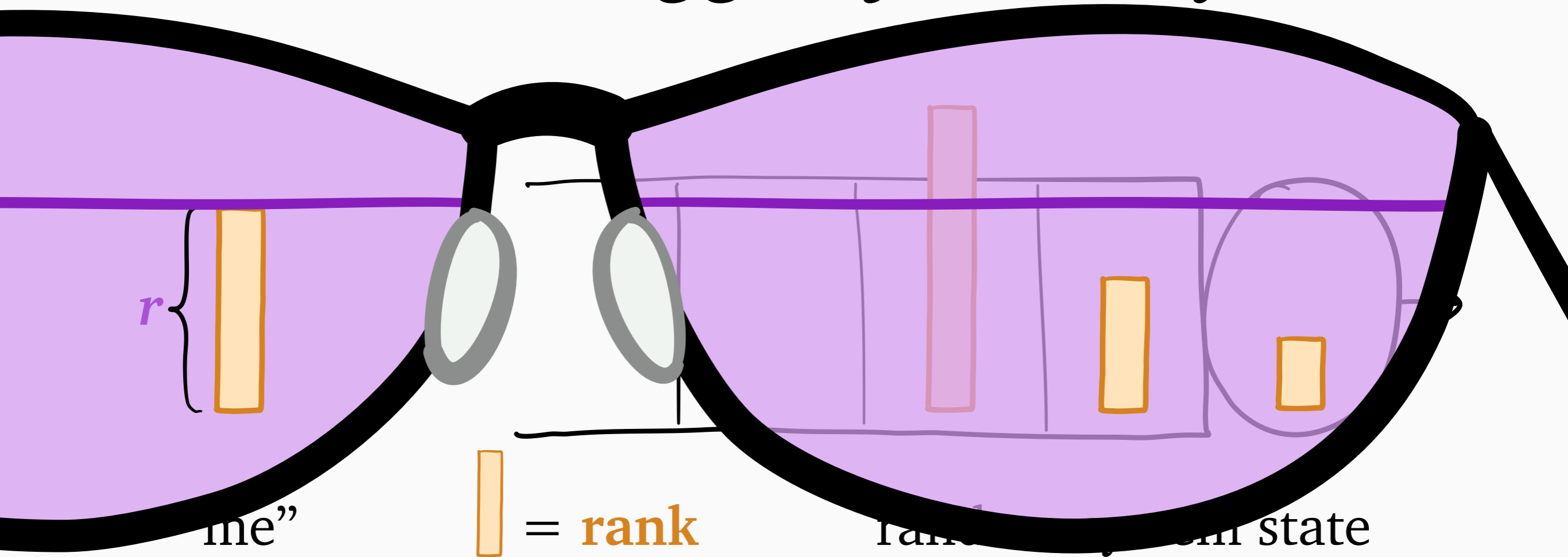


Key quantity:

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SRPT-1: tagged job analysis

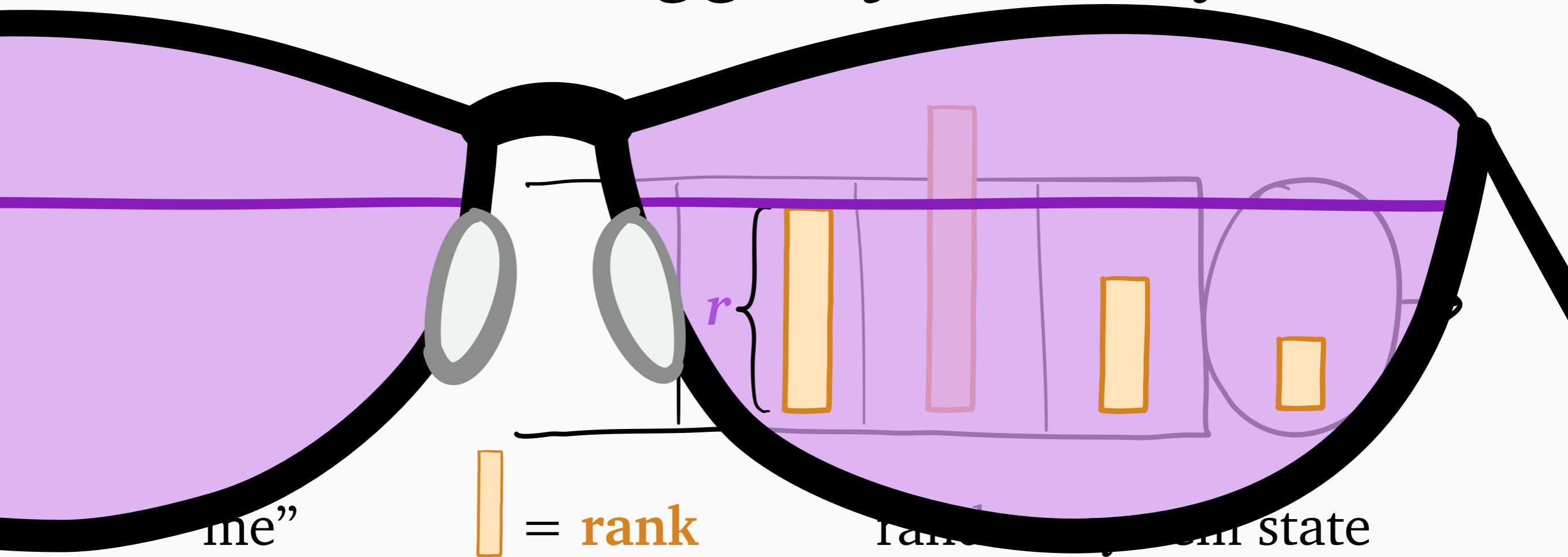


Key quantity:

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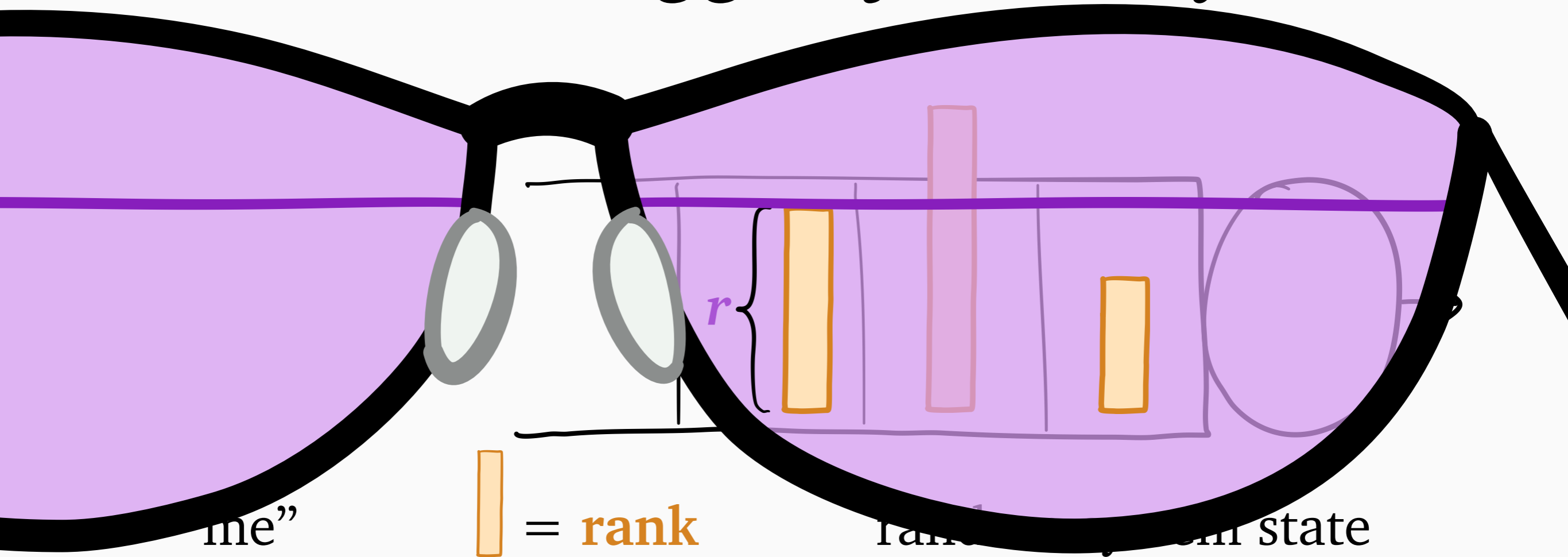


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SRPT-1: tagged job analysis

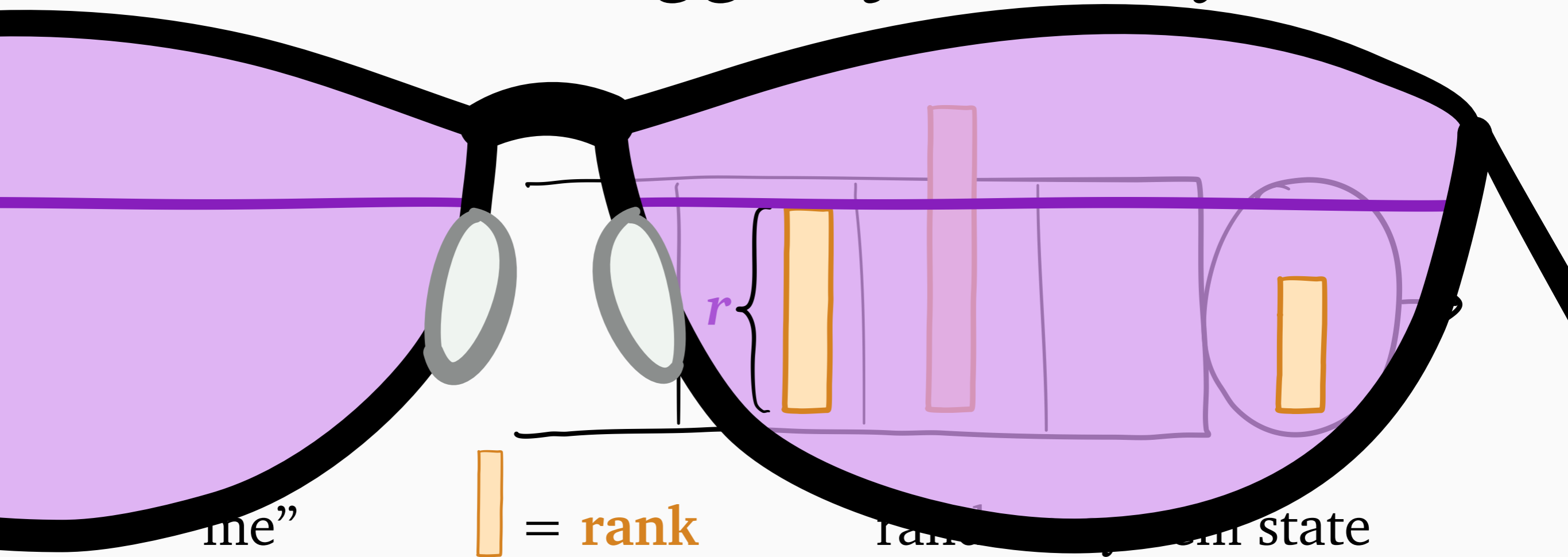


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SRPT-1: tagged job analysis

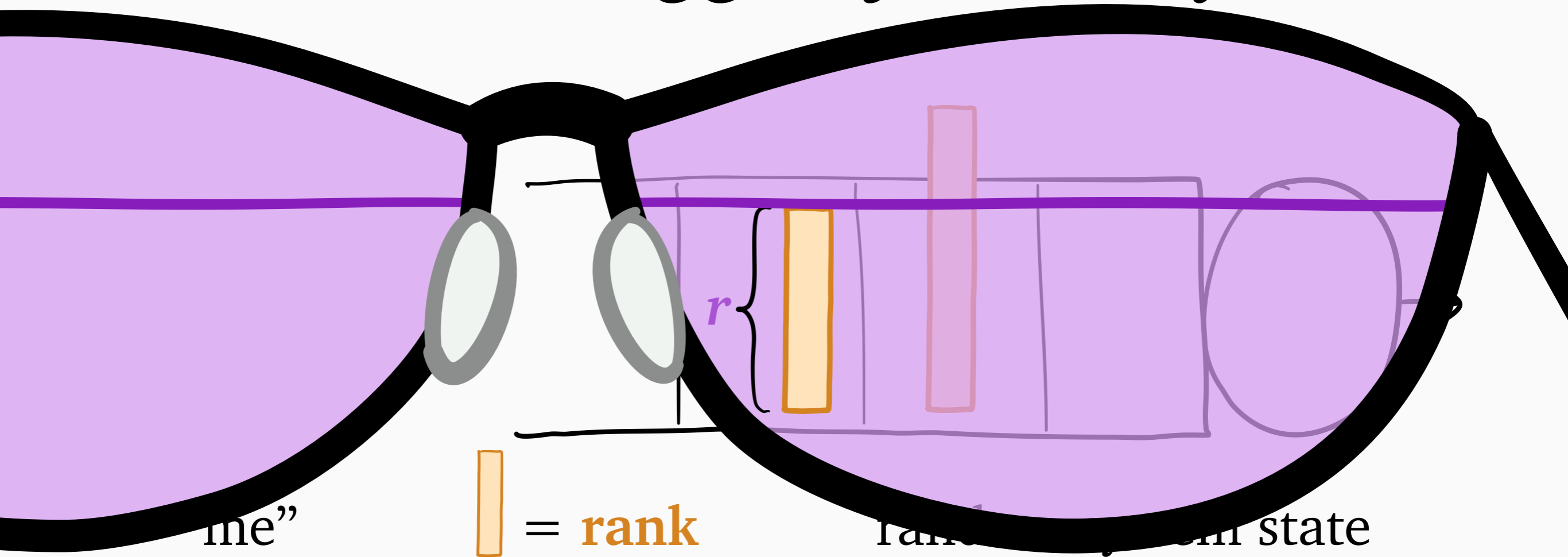


Key quantity:

$W(r)$ = work relevant to job of rank r

r -work

SRPT-1: tagged job analysis

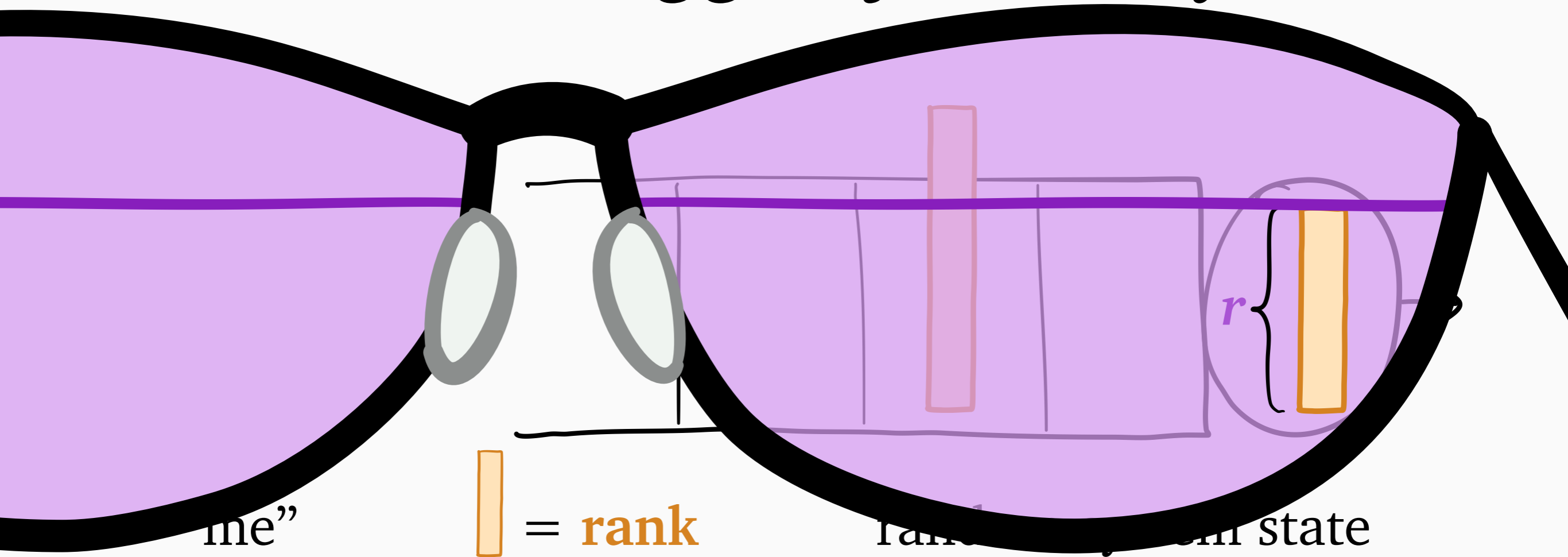


Key quantity:

$W(r)$ = work relevant to job of rank r

r -work

SRPT-1: tagged job analysis

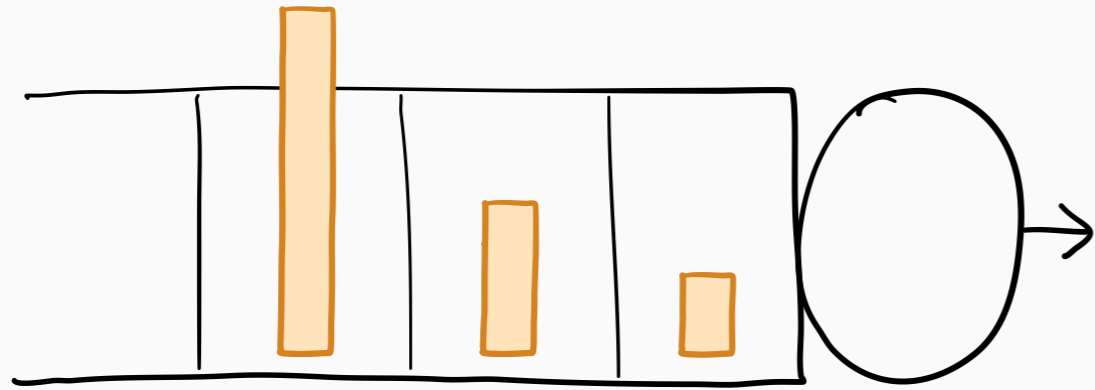


Key quantity:

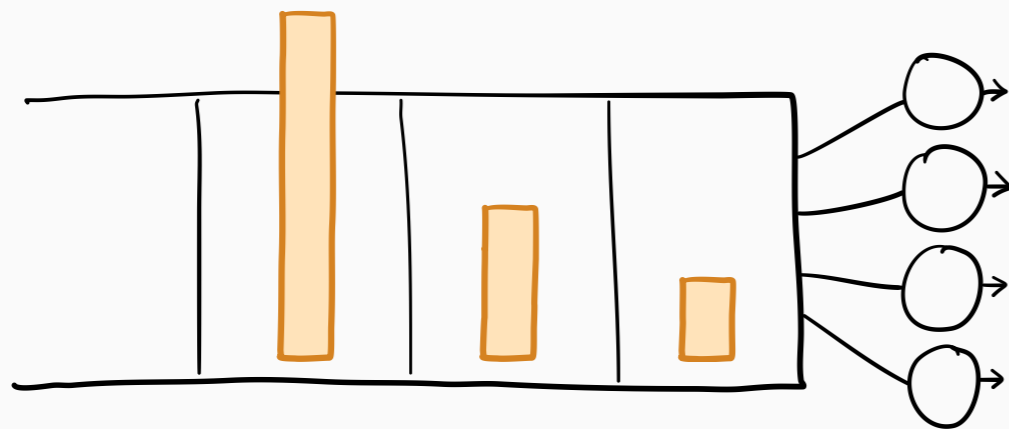
$W(r)$ = work relevant to job of rank r

r -work

Single-server system

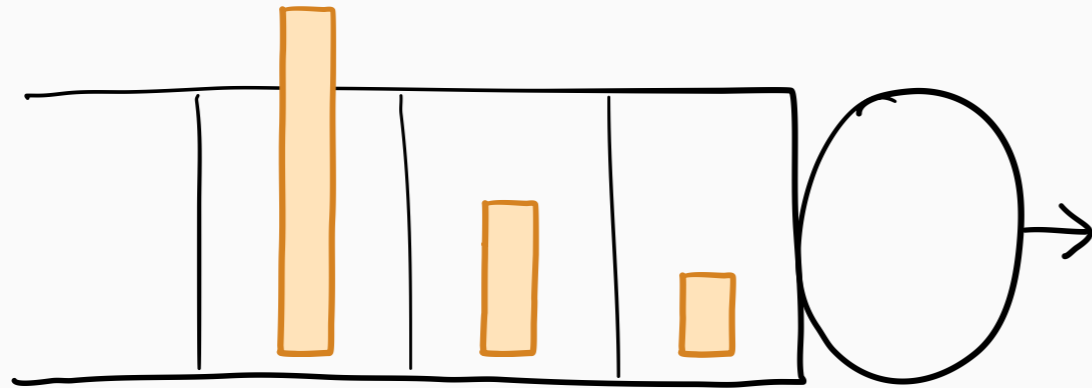


Multiserver system

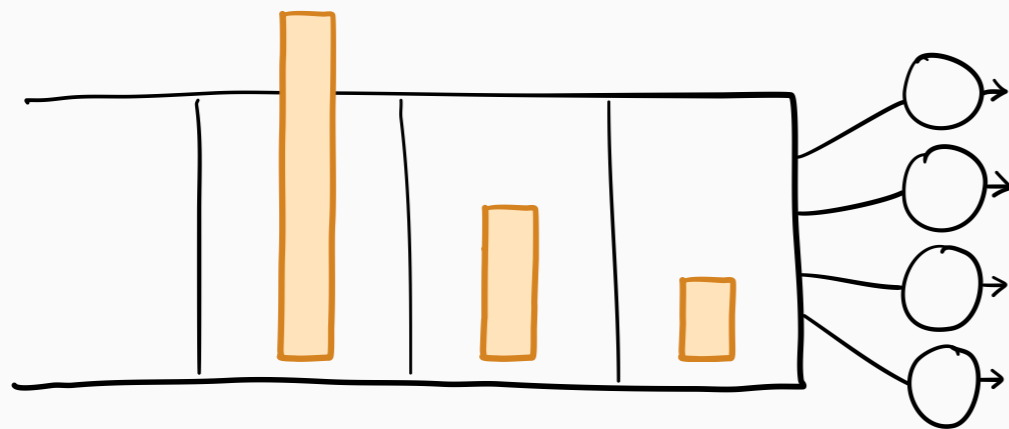


Single-server system

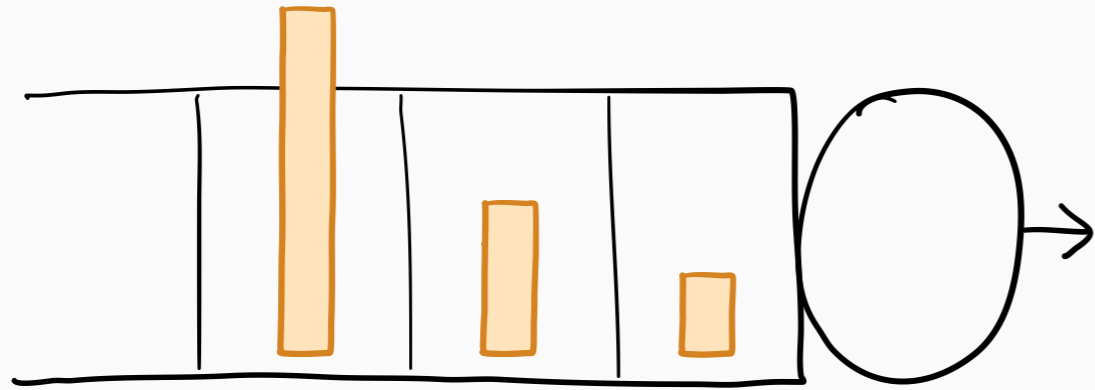
server is “choke point”



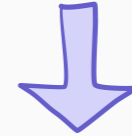
Multiserver system



Single-server system

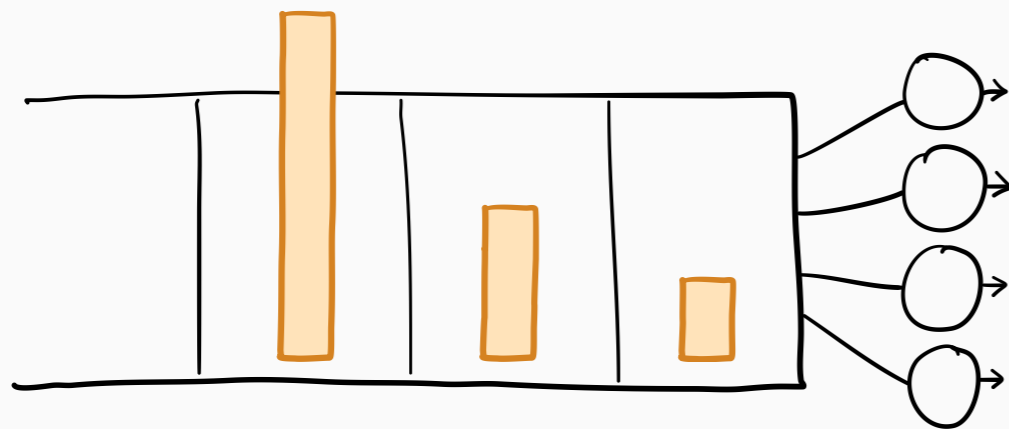


server is “choke point”

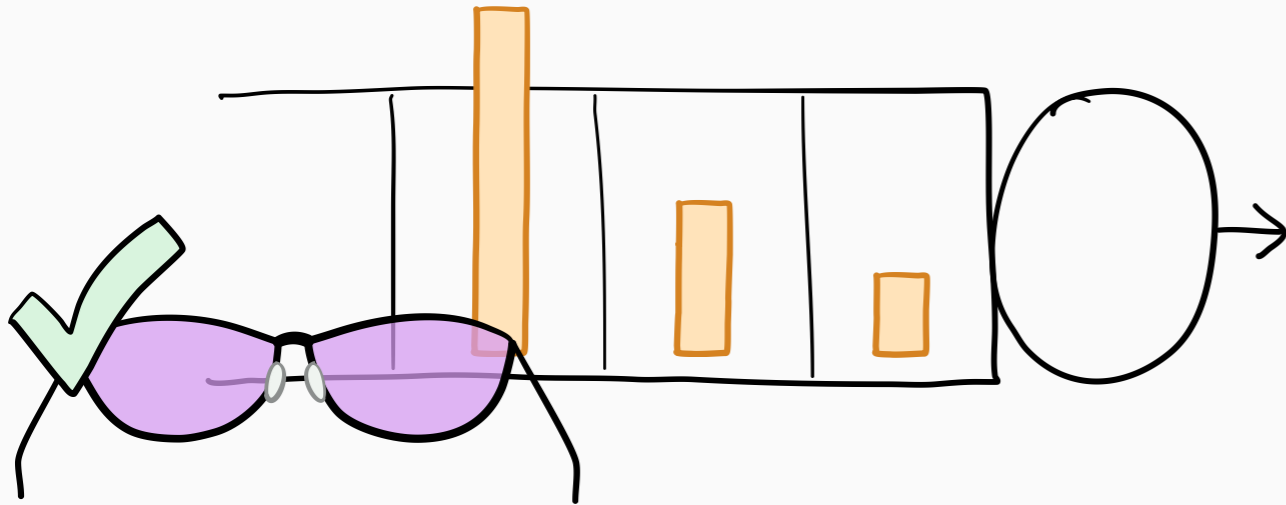


rank ordering absolute

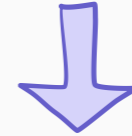
Multiserver system



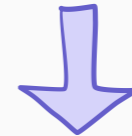
Single-server system



server is “choke point”

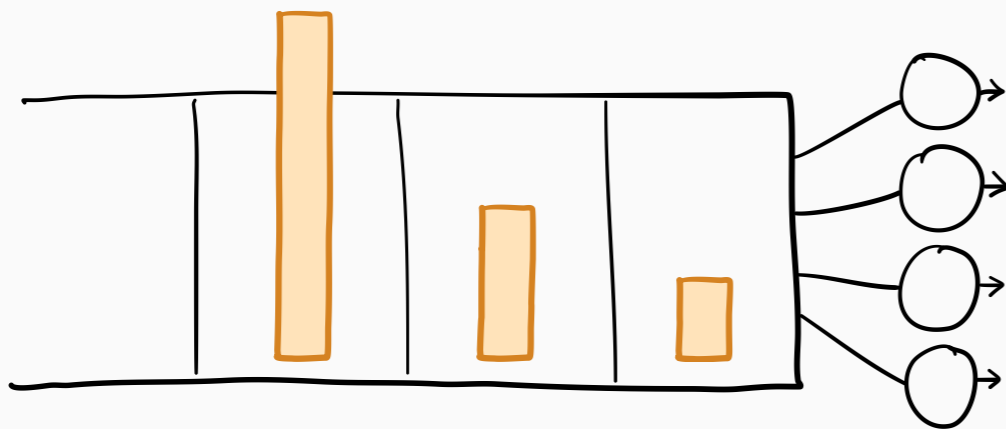


rank ordering absolute

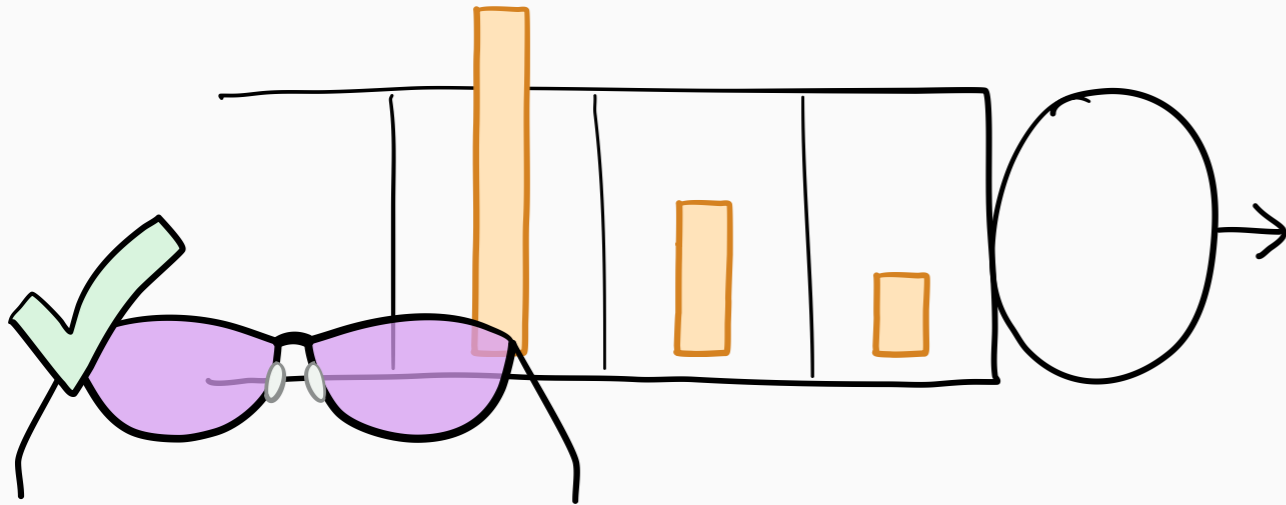


observed *r*-work determines *T*

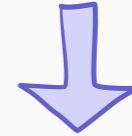
Multiserver system



Single-server system



server is “choke point”

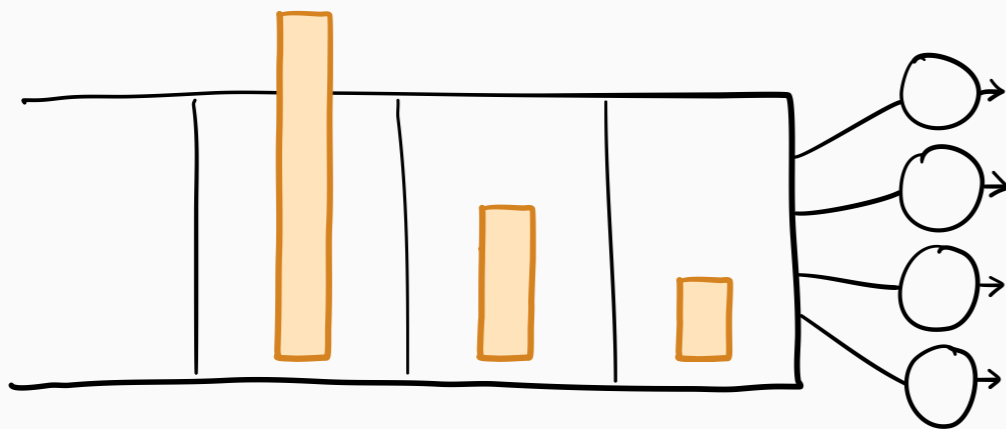


rank ordering absolute



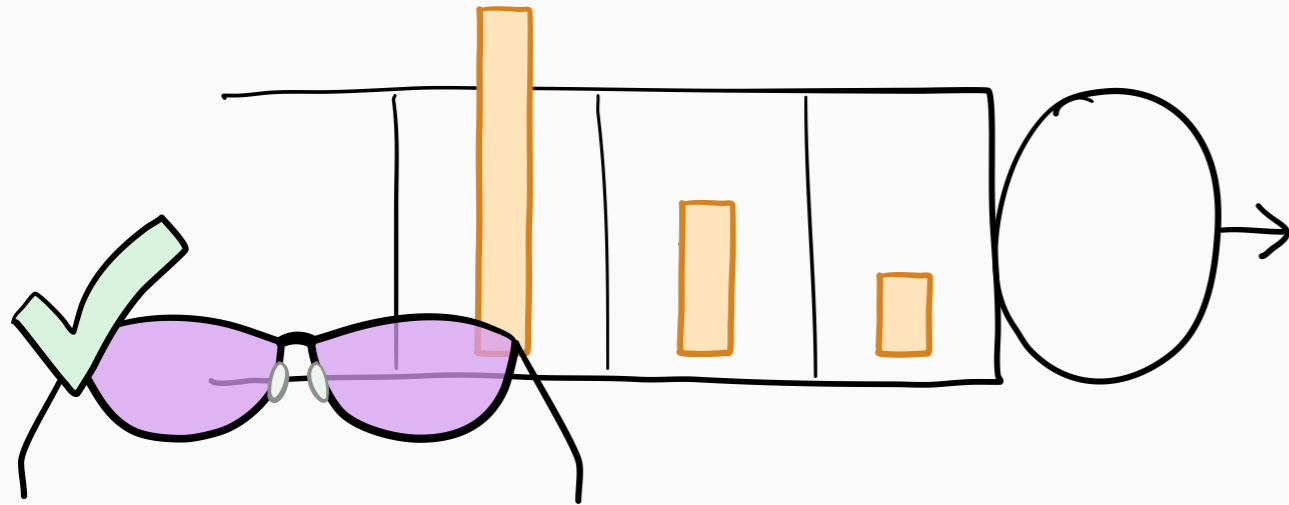
observed *r*-work determines *T*

Multiserver system

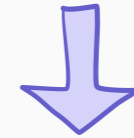


no single “choke point”

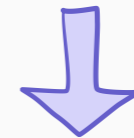
Single-server system



server is “choke point”

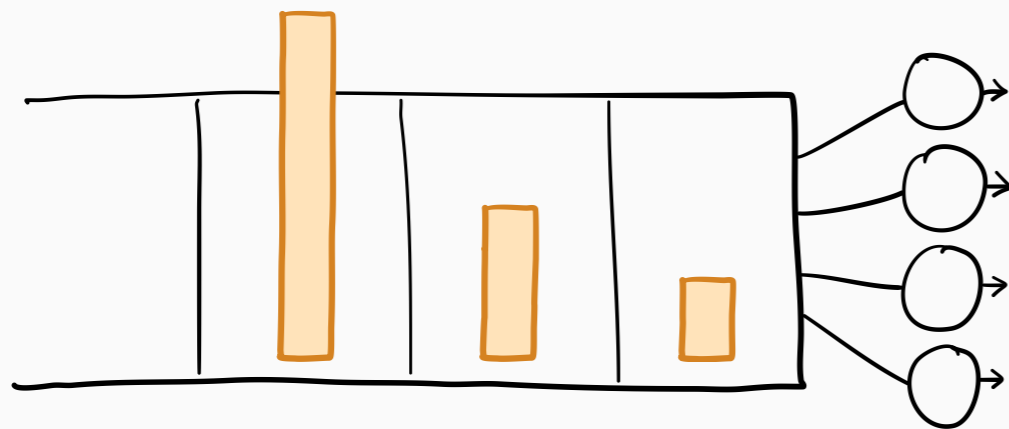


rank ordering absolute



observed r -work determines T

Multiserver system

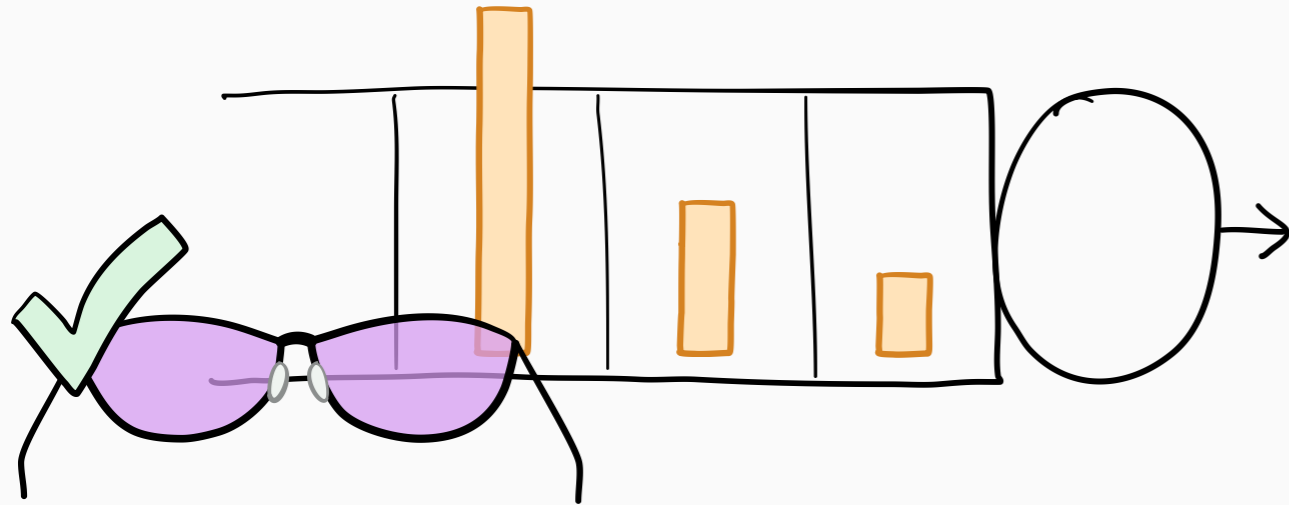


no single “choke point”

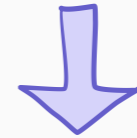


rank ordering *not* absolute

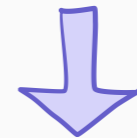
Single-server system



server is “choke point”

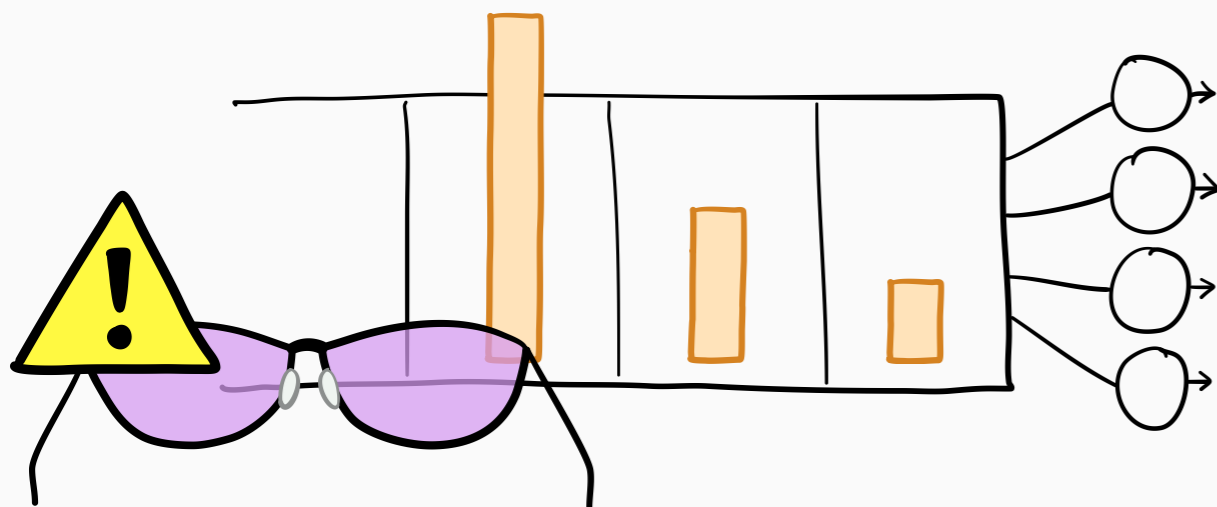


rank ordering absolute

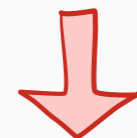


observed r -work determines T

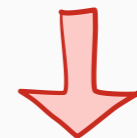
Multiserver system



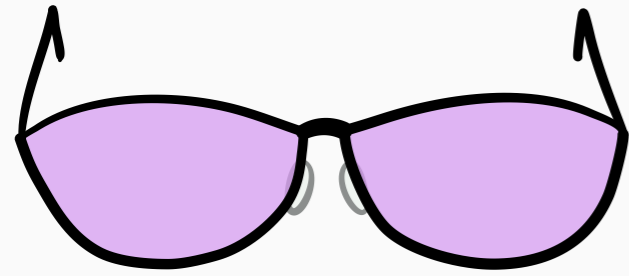
no single “choke point”



rank ordering *not* absolute

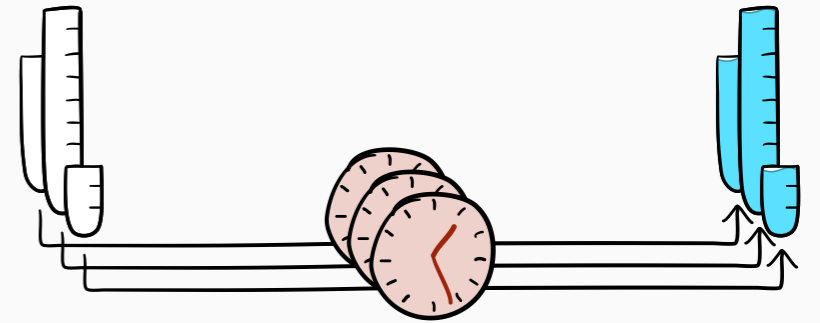
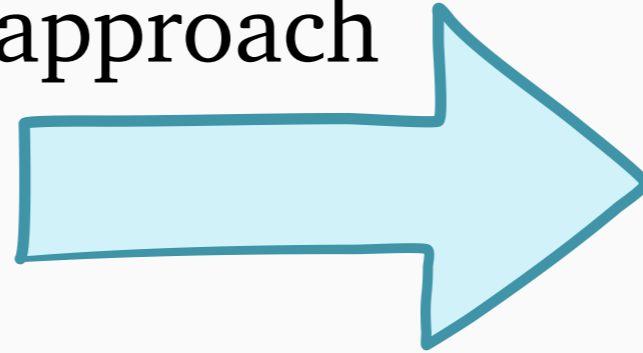


observed r -work *not enough!*



r-work $W(r)$

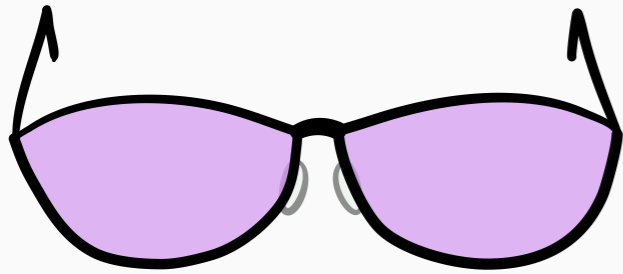
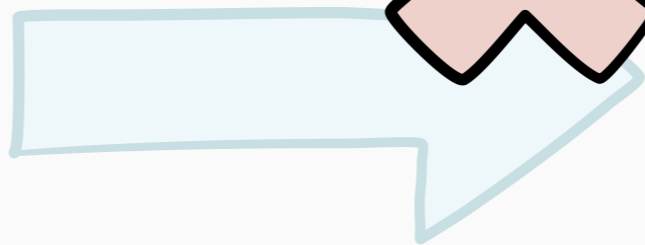
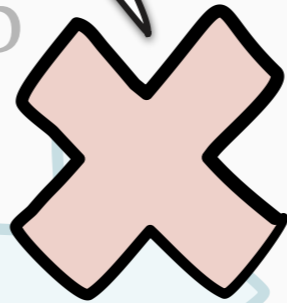
tagged job
approach



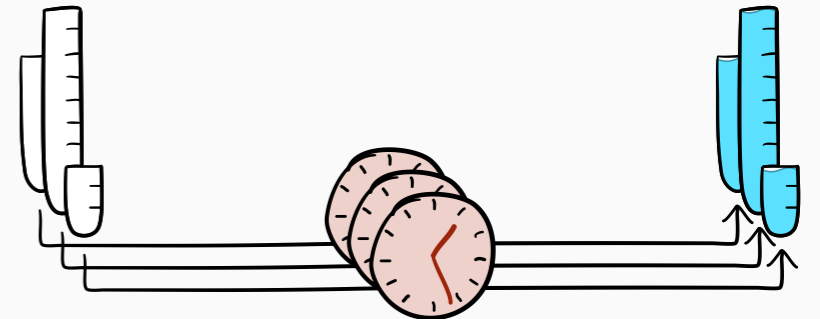
response time T

single-server only (mostly)

tagged job
approach



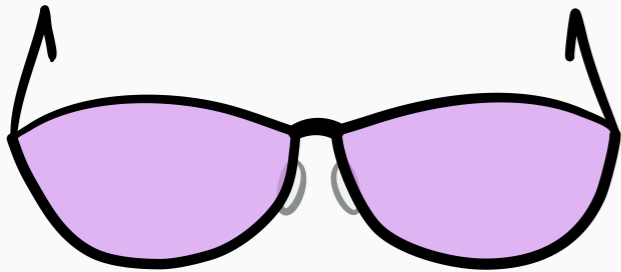
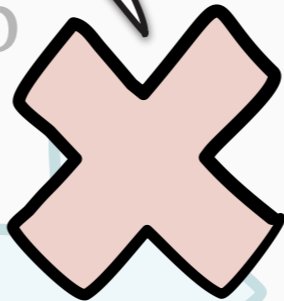
r -work $W(r)$



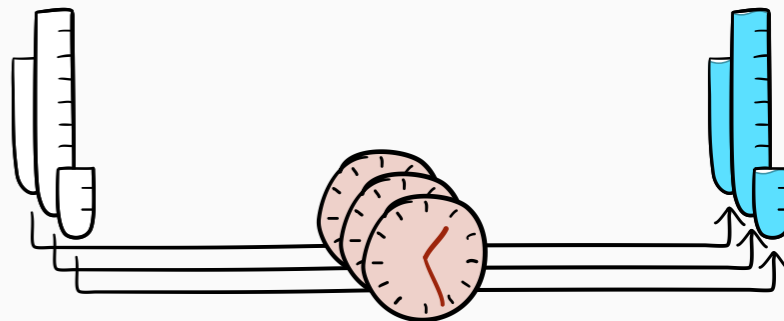
response time T

single-server only (mostly)

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approach



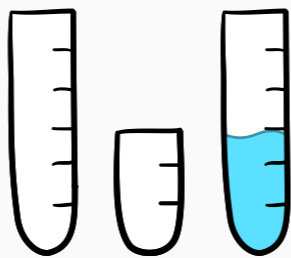
r -work $W(r)$



response time T



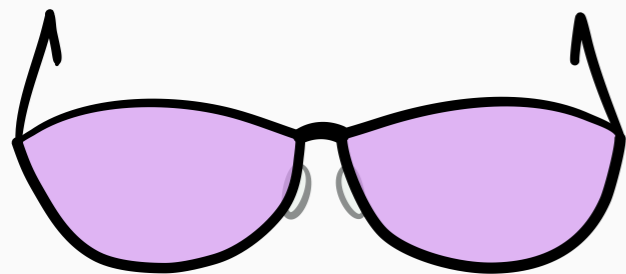
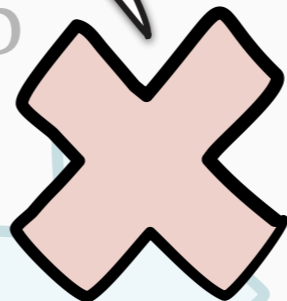
Little's law



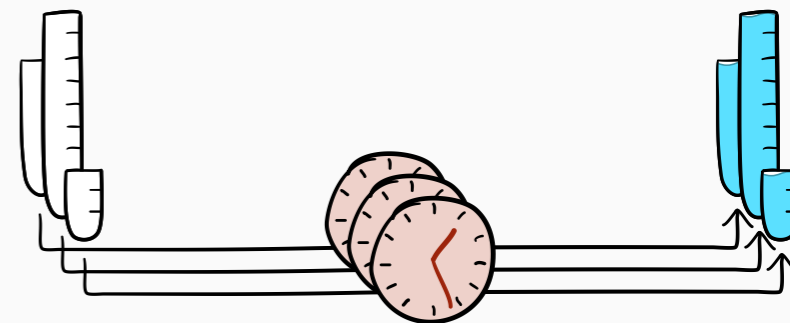
number of jobs N

single-server only (mostly)

tagged job approach



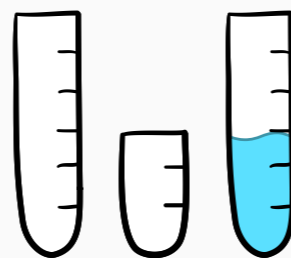
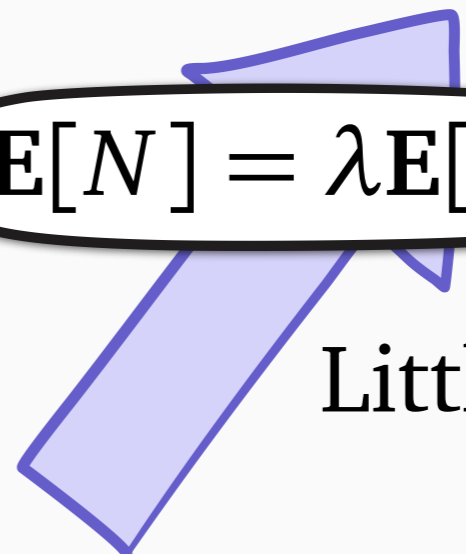
r -work $W(r)$



response time T

$$E[N] = \lambda E[T]$$

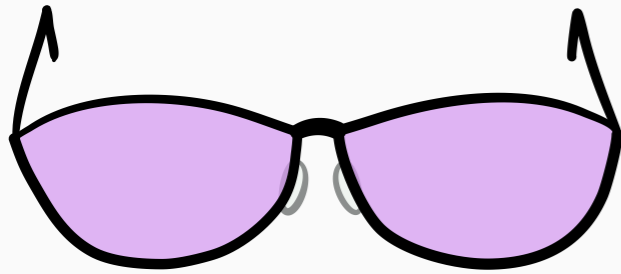
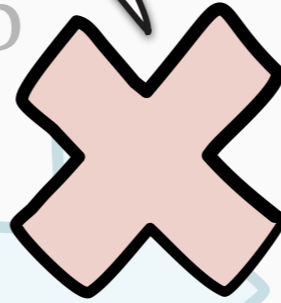
Little's law



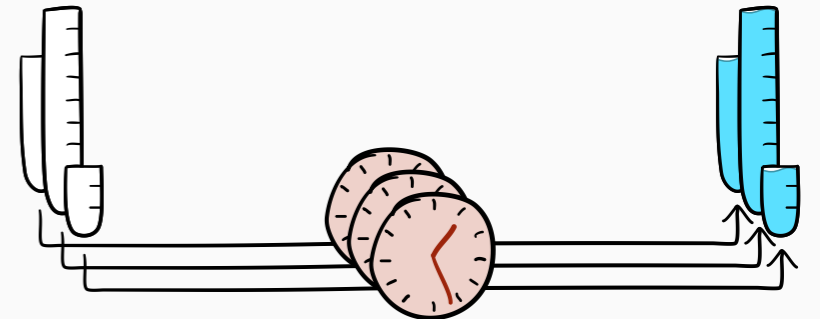
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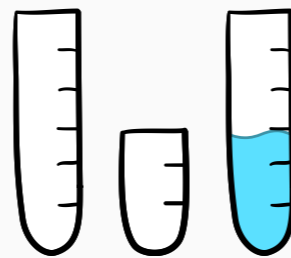


response time T

$$E[N] = \lambda E[T]$$

Little's law

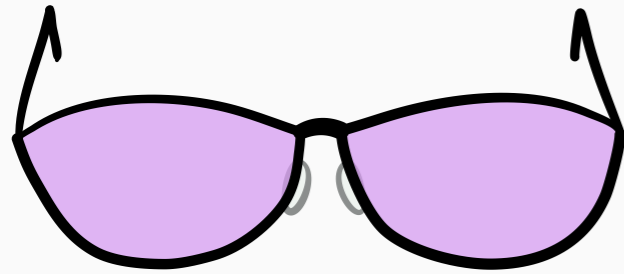
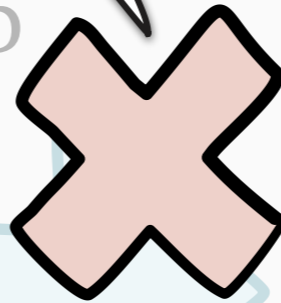
any number
of servers



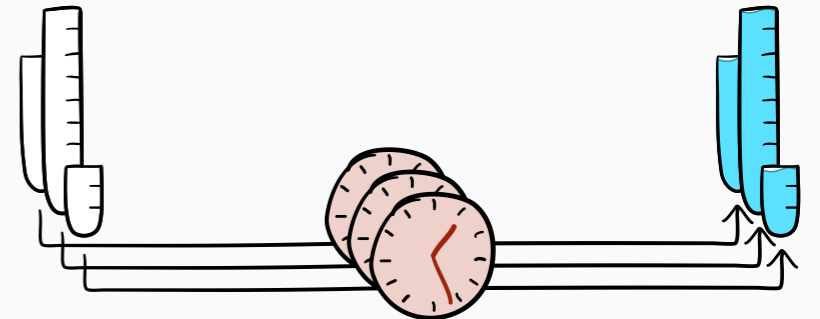
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single-server only (mostly)

tagged job approach



r -work $W(r)$



response time T



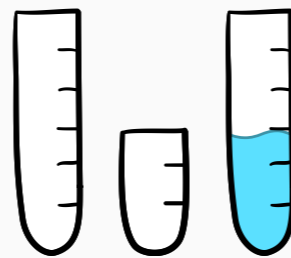
WINE



$$E[N] = \lambda E[T]$$

Little's law

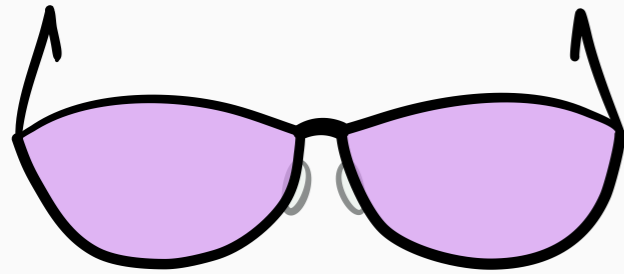
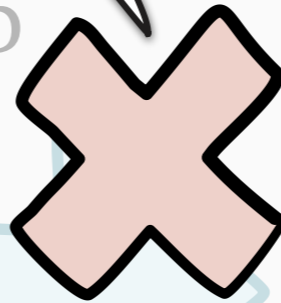
any number of servers



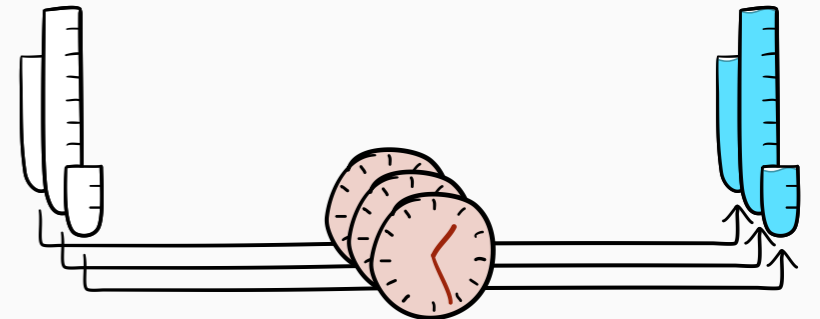
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r -work $W(r)$

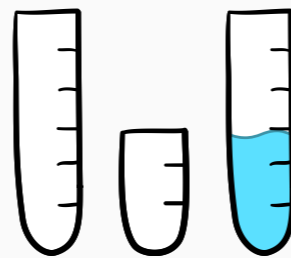
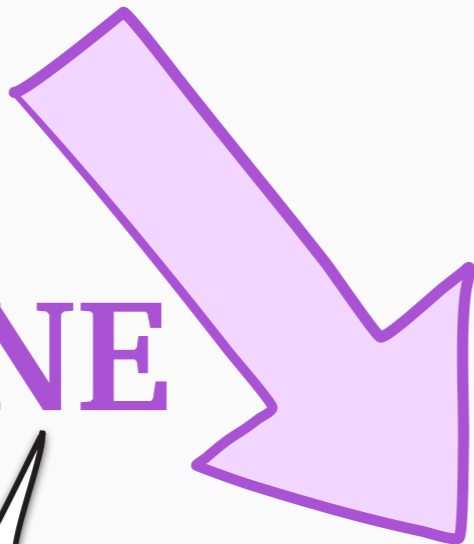


response time T



WINE

any number of servers



number of jobs N

$$E[N] = \lambda E[T]$$

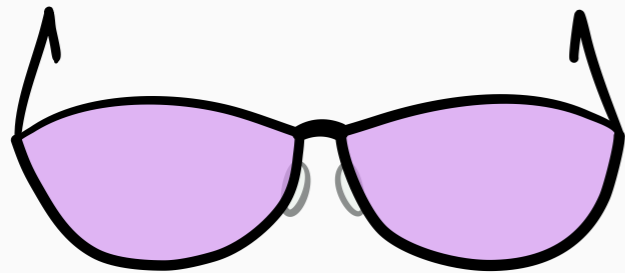
Little's law

any number of servers

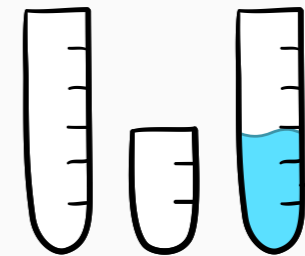
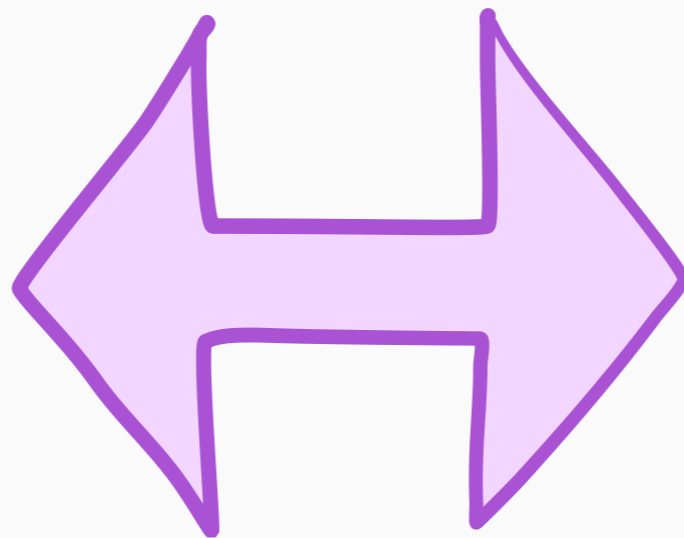


WINE

Work Integral Number Equality



r-work $W(r)$

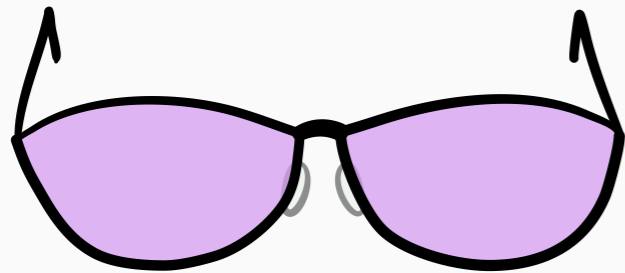


number of jobs N

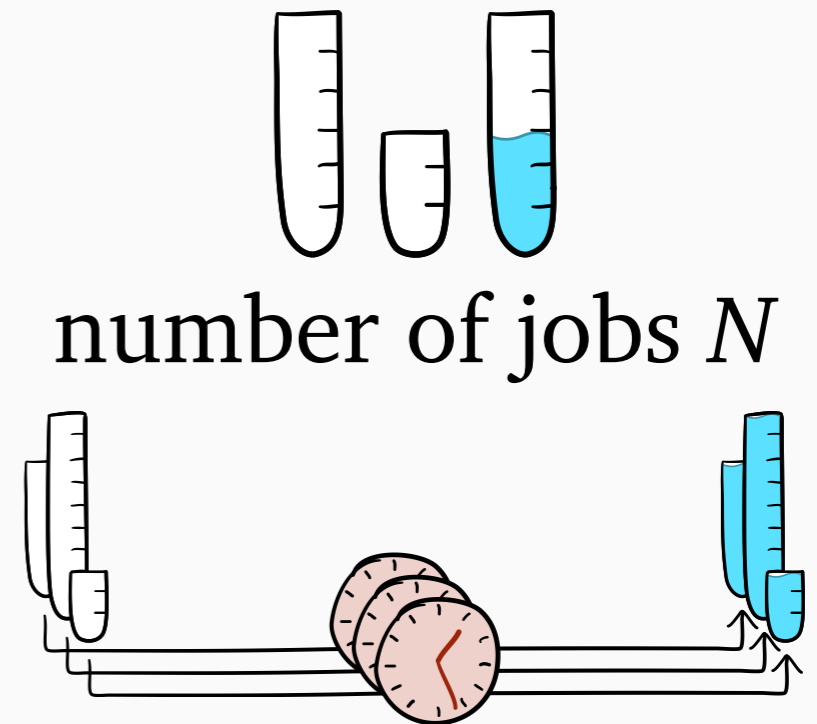
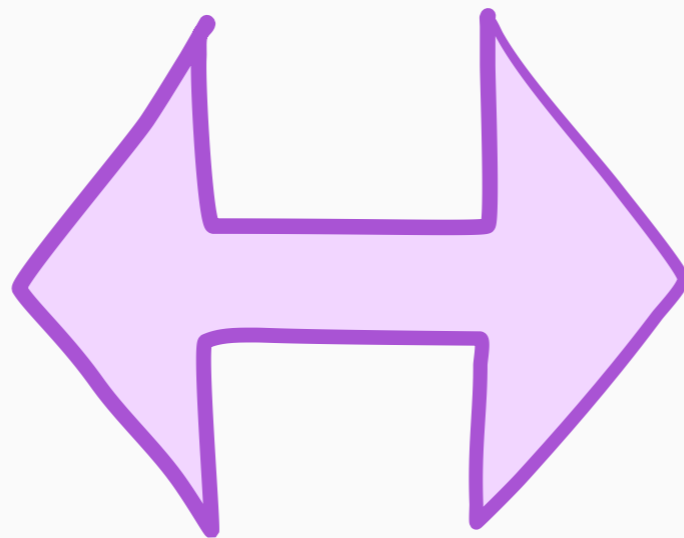


WINE

Work Integral Number Equality

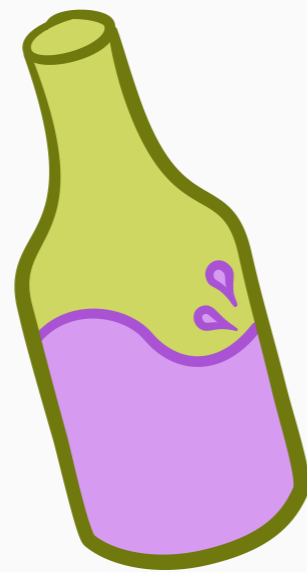


r -work $W(r)$



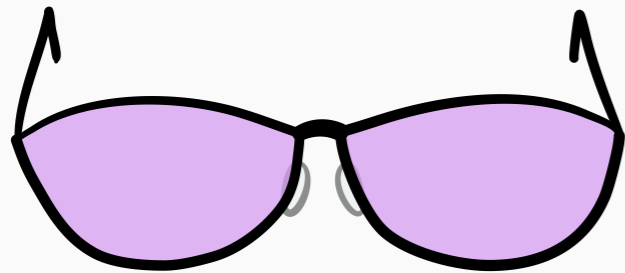
number of jobs N

mean response time $E[T]$

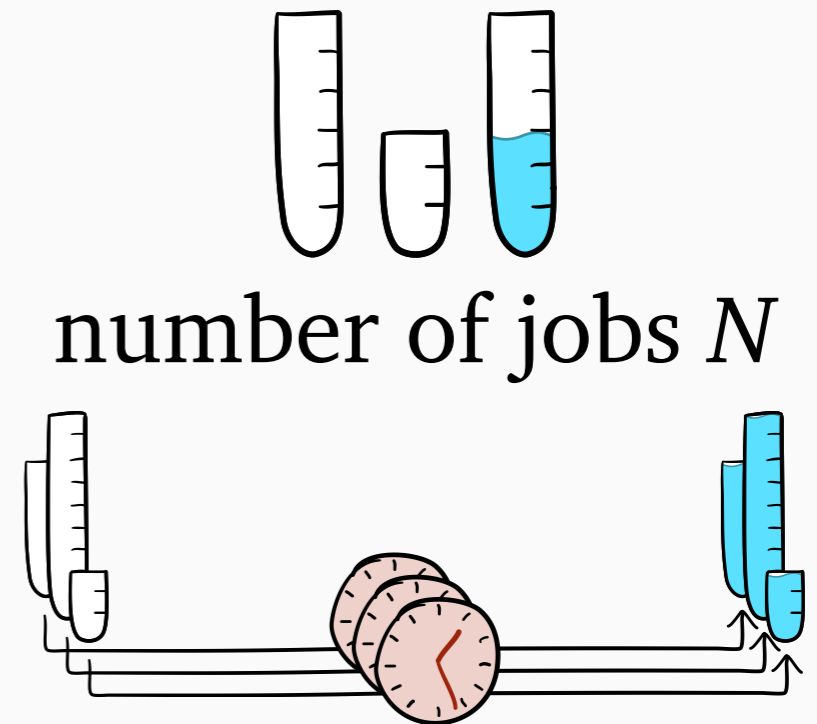
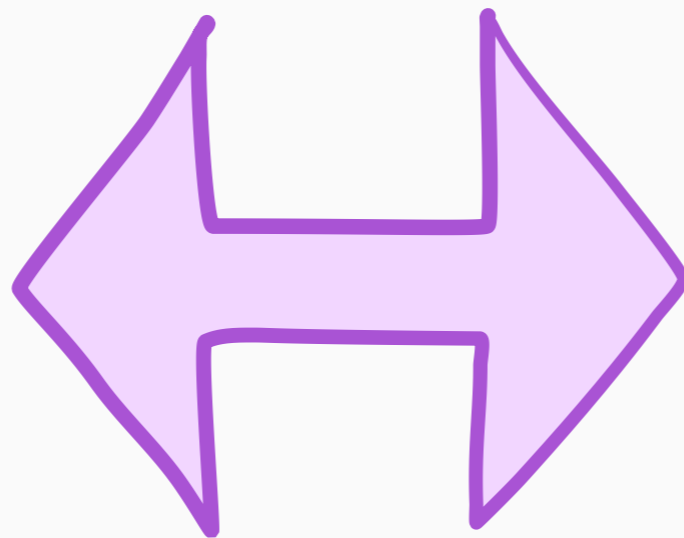


WINE

Work Integral Number Equality



r -work $W(r)$



number of jobs N

mean response time $E[T]$

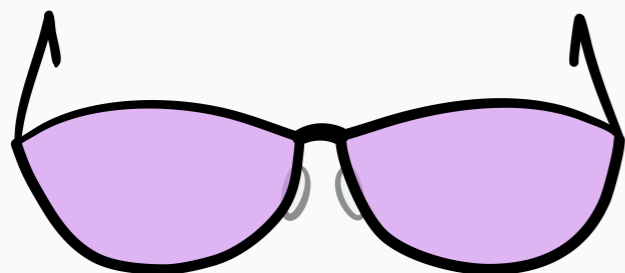


NEW! $E[T]$ bounds for SRPT- k , Gittins- k , noisy size estimates

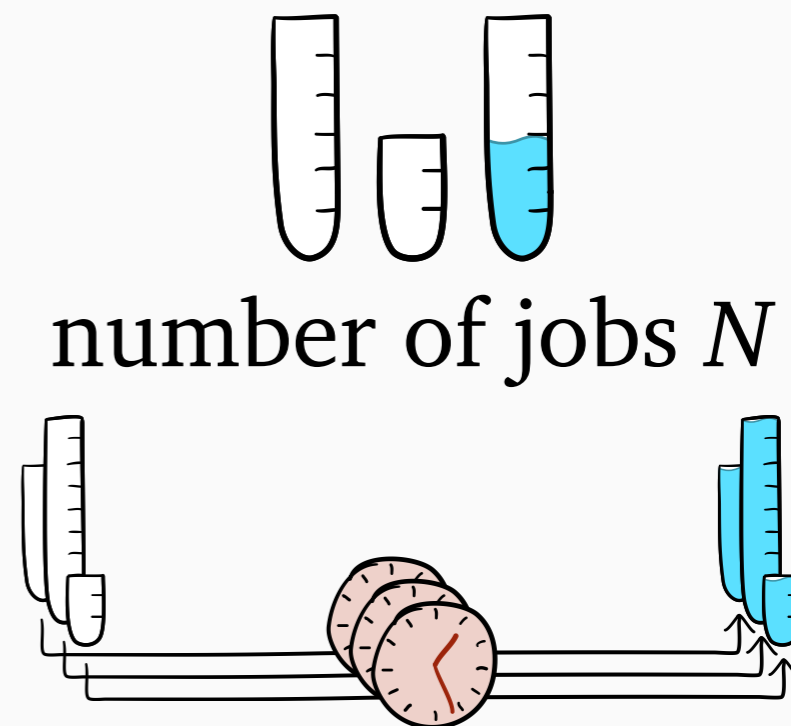
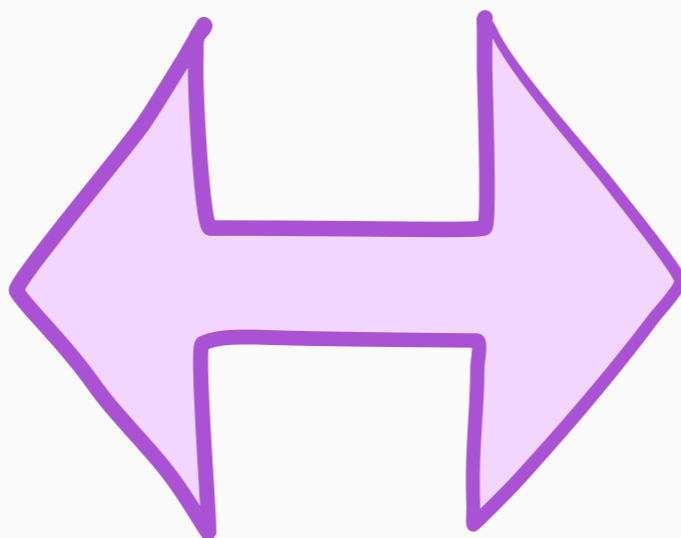


WINE

Work Integral Number Equality



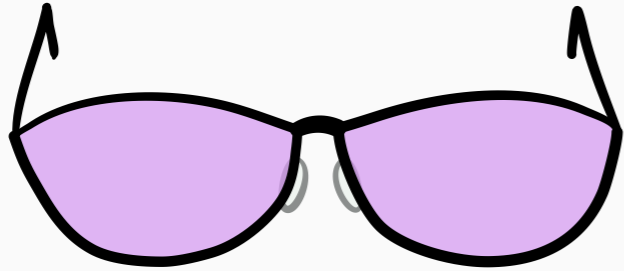
r -work $W(r)$



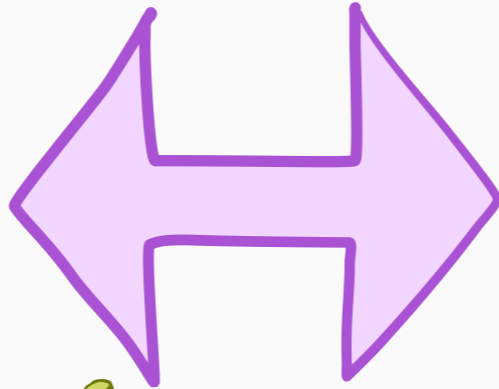
Gittins-1 minimizes $E[T]$
when sizes unknown



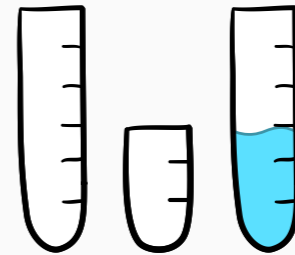
$E[T]$ bounds for SRPT- k , **Gittins- k** , **noisy** size estimates



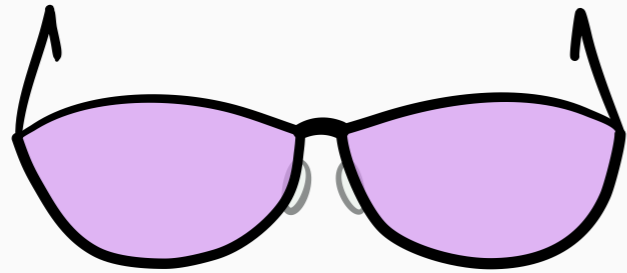
r-work $W(r)$



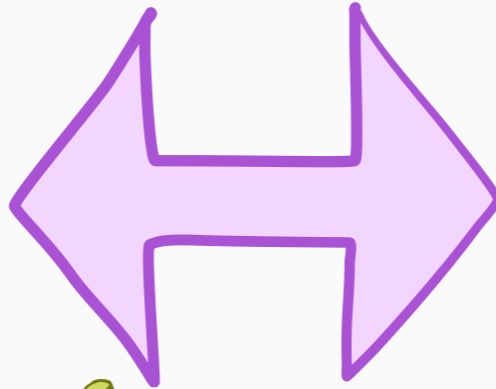
WINE



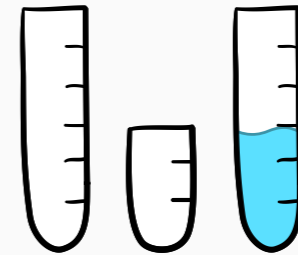
number of jobs N



r-work $W(r)$



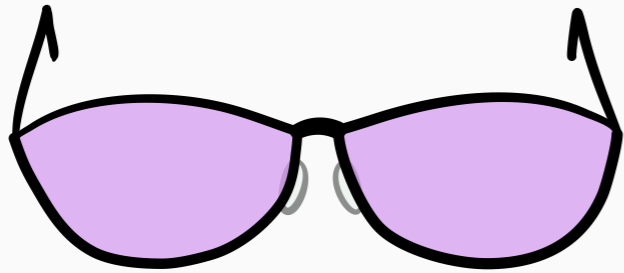
WINE



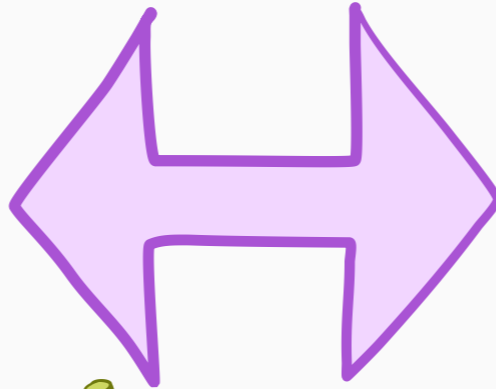
number of jobs N



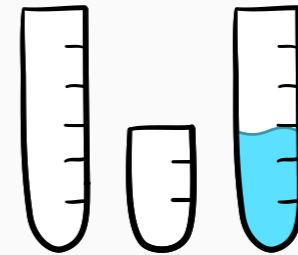
What is *r*-work?



r-work $W(r)$



WINE



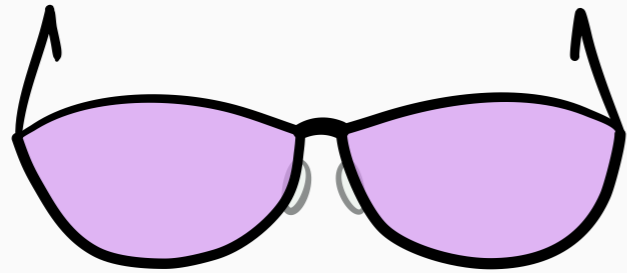
number of jobs N



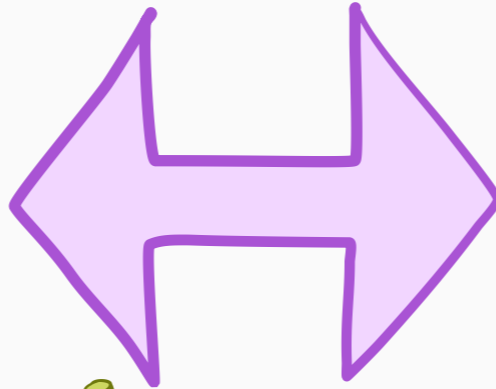
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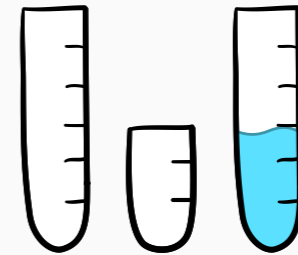
How do we get number of jobs from *r*-work?



r-work $W(r)$



WINE



number of jobs N



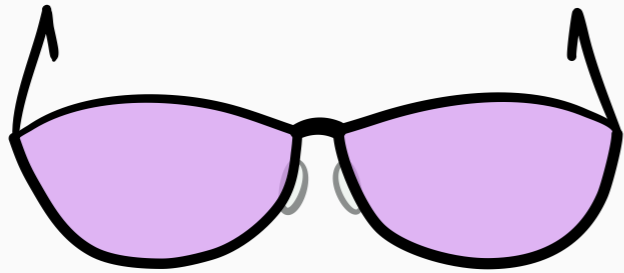
What is *r*-work?



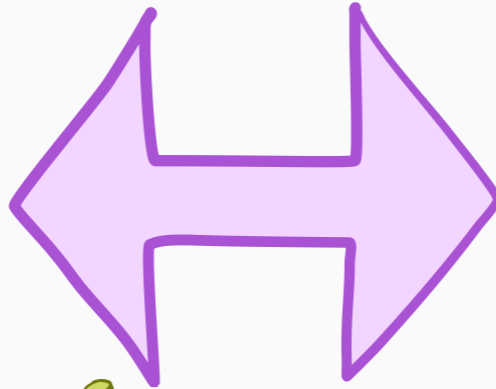
How do we get number of jobs from *r*-work?



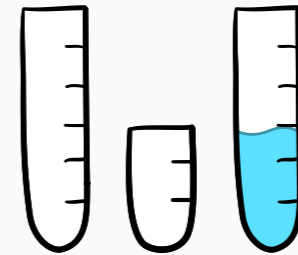
How do we analyze *r*-work?



r-work $W(r)$



WINE



number of jobs N

This talk:
SRPT-*k*



What is *r*-work?



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



How do we analyze *r*-work?

Defining r -work

for SRPT

$W(r)$ = work relevant to **rank** r

Defining r -work

for SRPT

$W(r)$ = work relevant to **rank** r

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

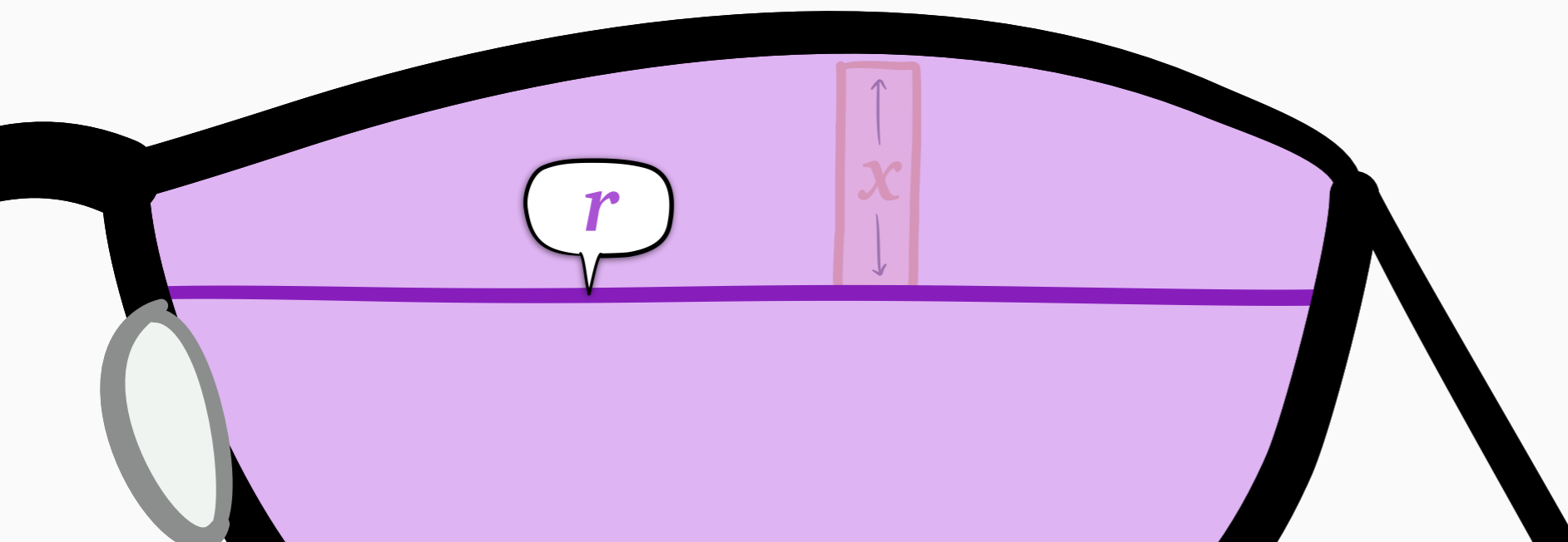


Defining r -work

for SRPT

$W(r)$ = work relevant to **rank** r

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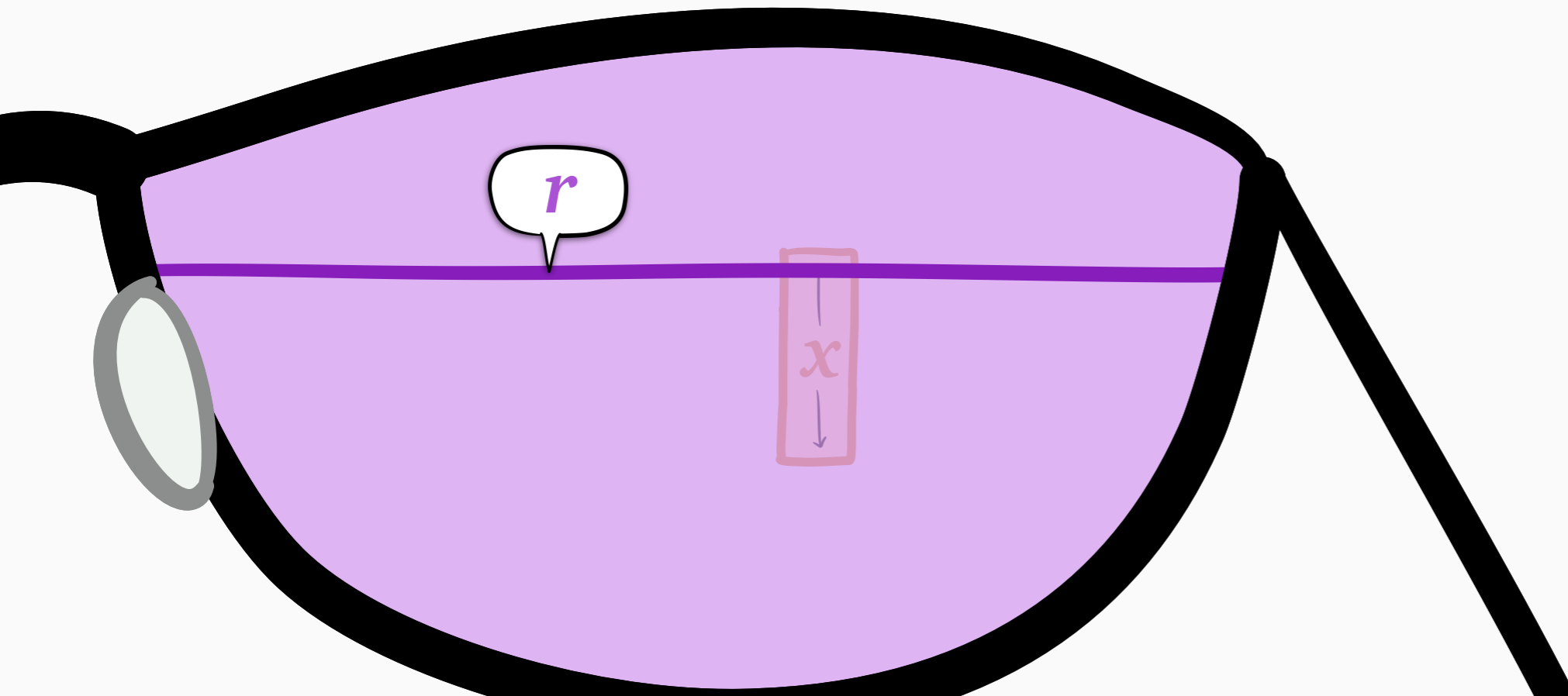


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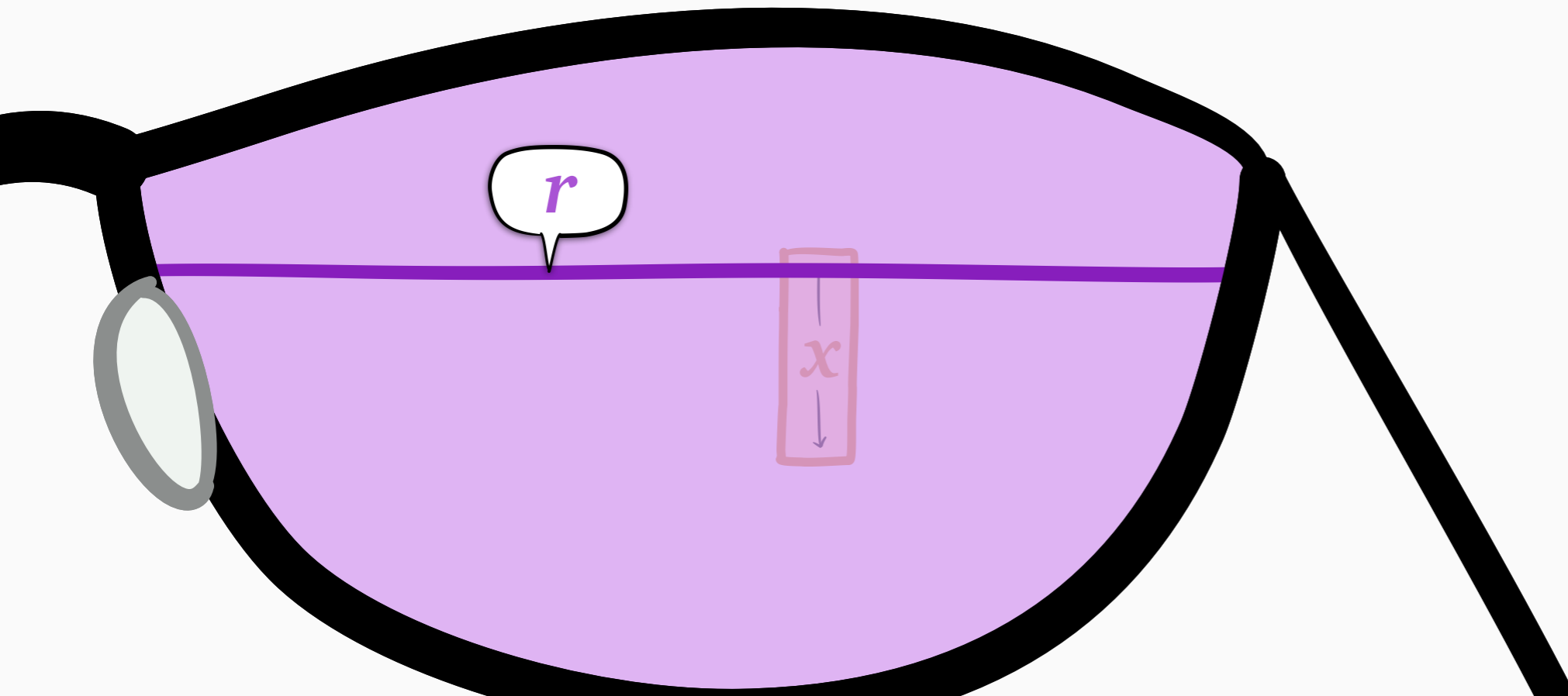


Defining r -work

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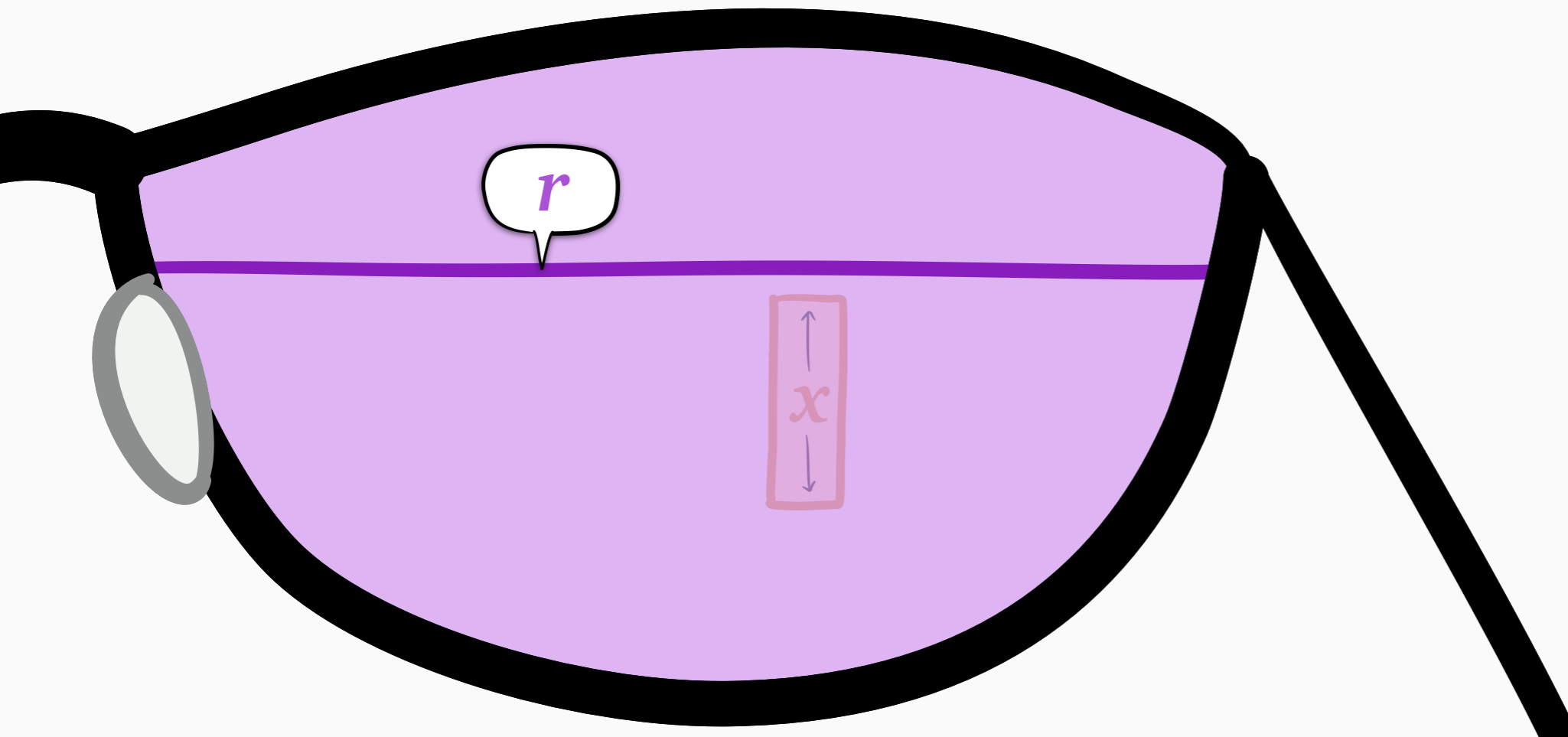


Defining r -work

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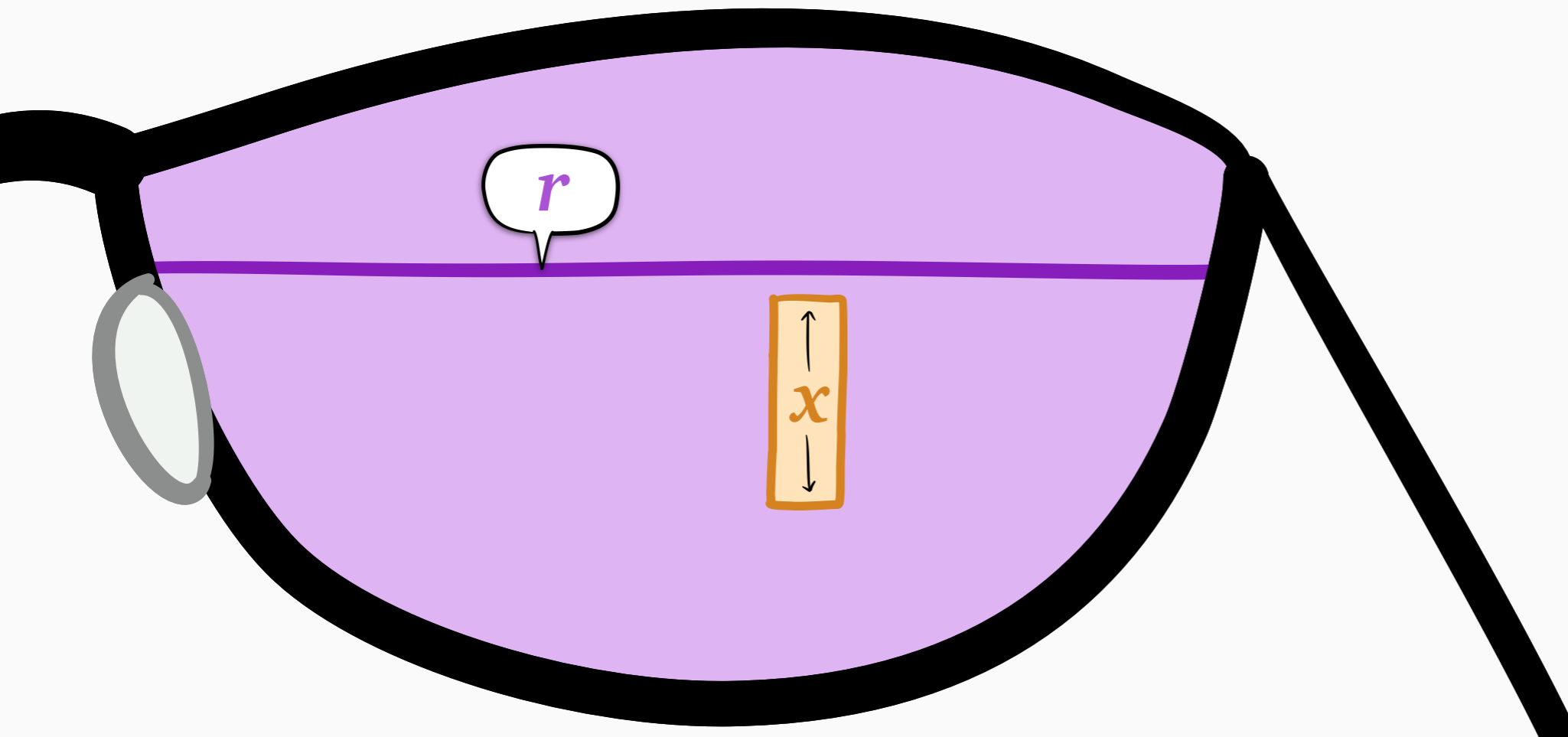


Defining r -work

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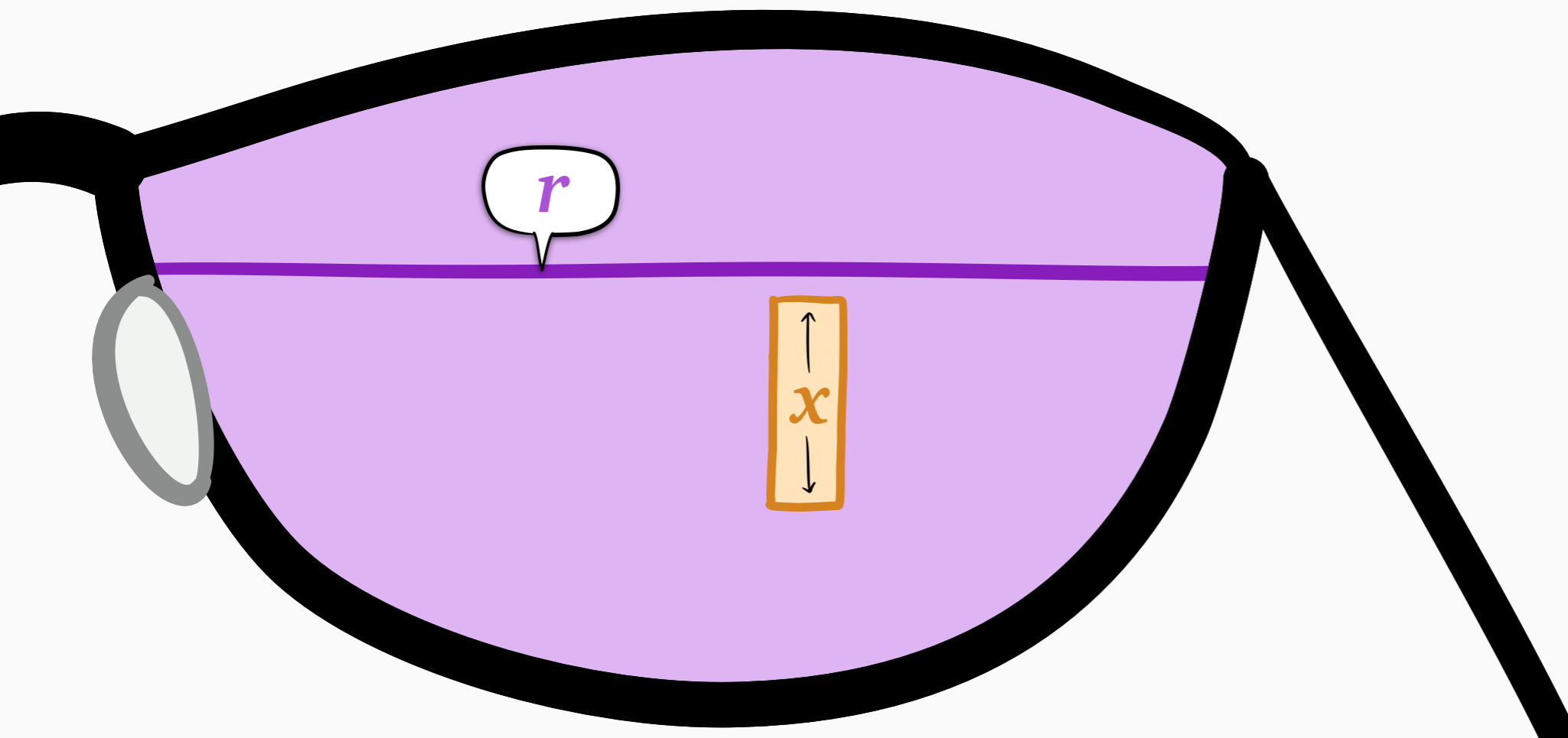


Defining r -work

for SRPT

$W(r)$ = work relevant to **rank** r

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



Defining r -work

for SRPT

$W(r)$ = work relevant to rank r

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



Defining r -work

for SRPT

$W(r)$ = work relevant to **rank** r
= total r -work of all jobs

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



From r -work to number of jobs N

From r -work to number of jobs N

Goal: integral = N

$W(r)$



From r -work to number of jobs N

Goal: integral = N

$W(r)$



Suffices: integral = 1

$w_x(r)$

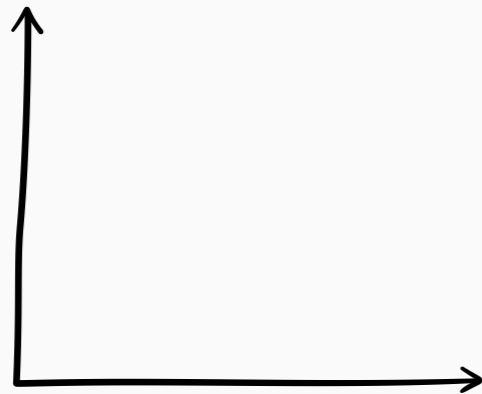


$$w_x(r) = r\text{-work of job of rem. size } x = \begin{cases} 0 & \text{if } r < x \\ x & \text{if } r \geq x \end{cases}$$

From r -work to number of jobs N

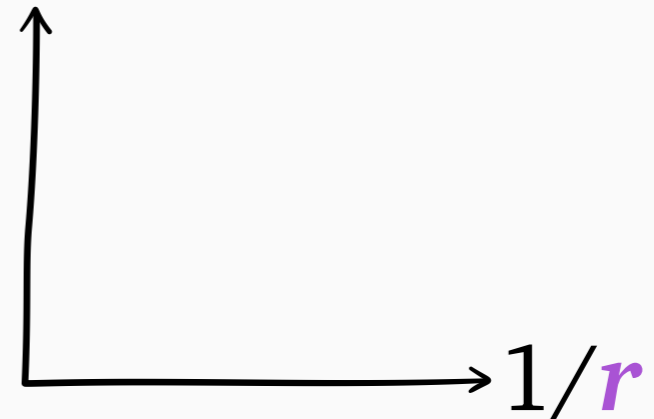
Goal: integral = N

$W(r)$



Suffices: integral = 1

$w_x(r)$

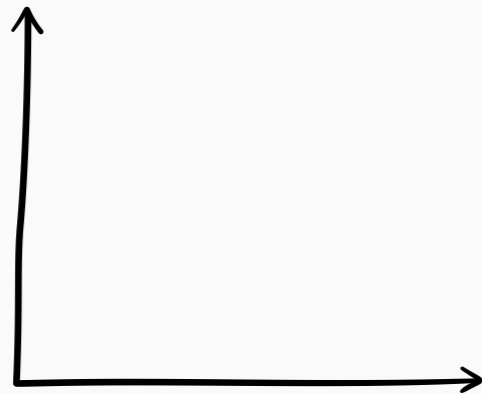


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From r -work to number of jobs N

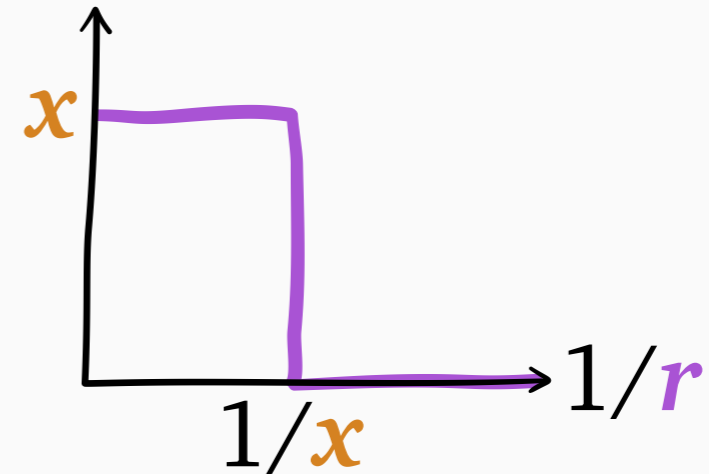
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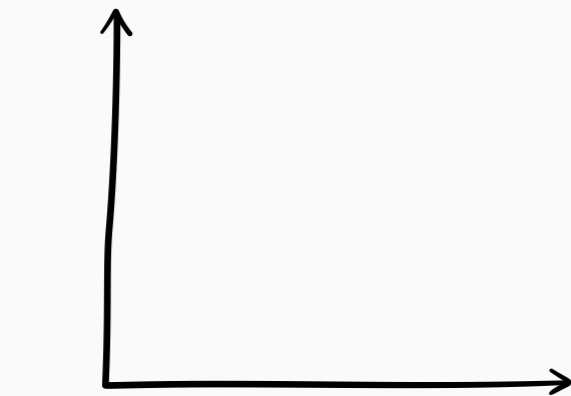


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From r -work to number of jobs N

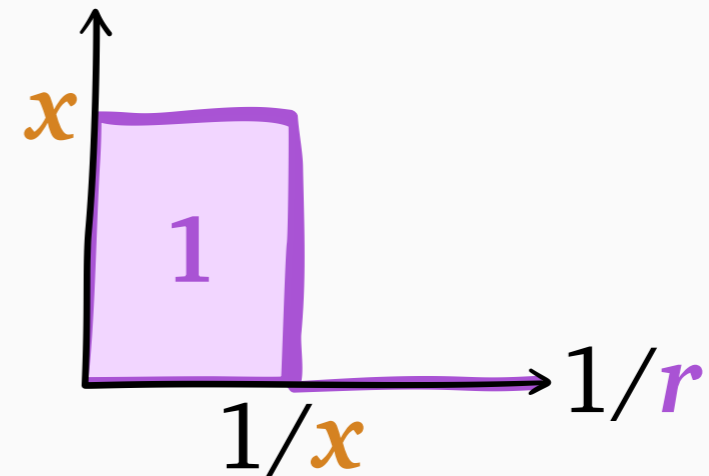
Goal: integral = N

$W(r)$



Suffices: integral = 1

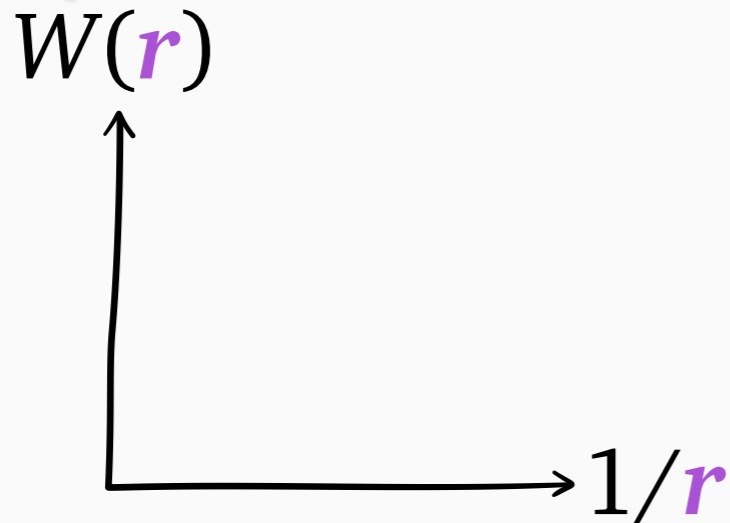
$w_x(r)$



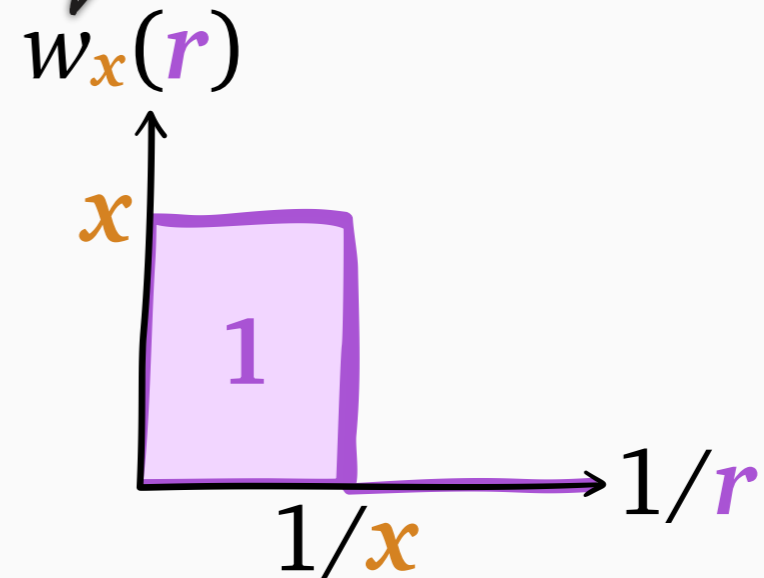
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From r -work to number of jobs N

Goal: integral = N



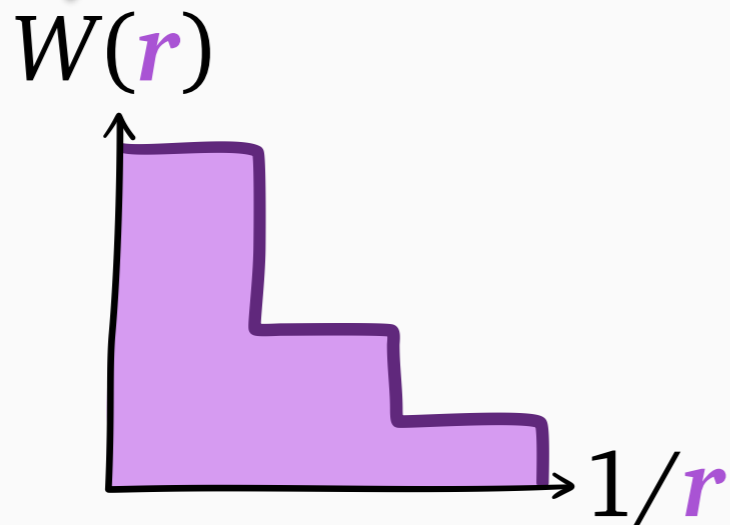
Suffices: integral = 1



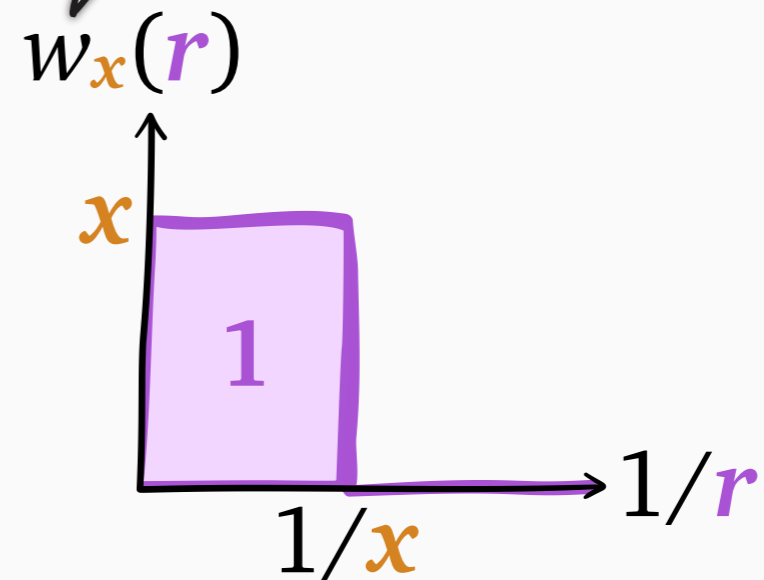
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From r -work to number of jobs N

Goal: integral = N



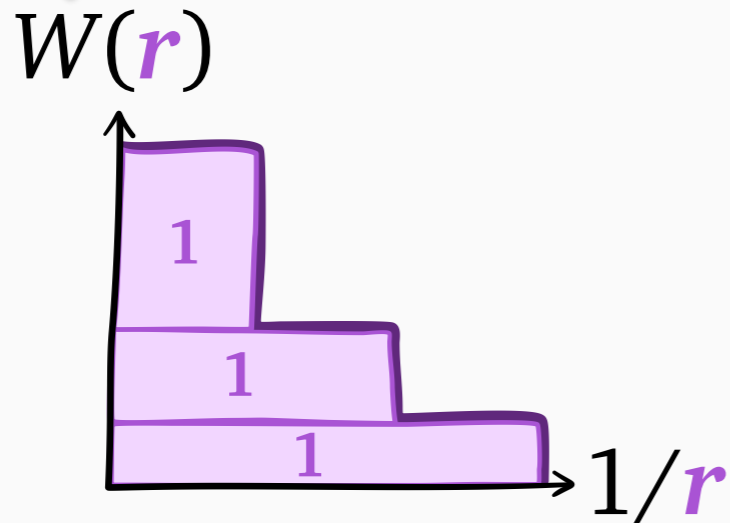
Suffices: integral = 1



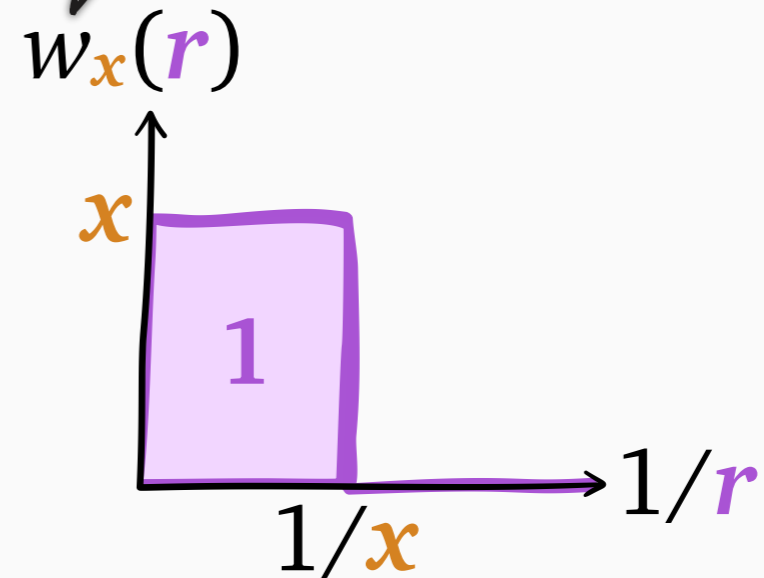
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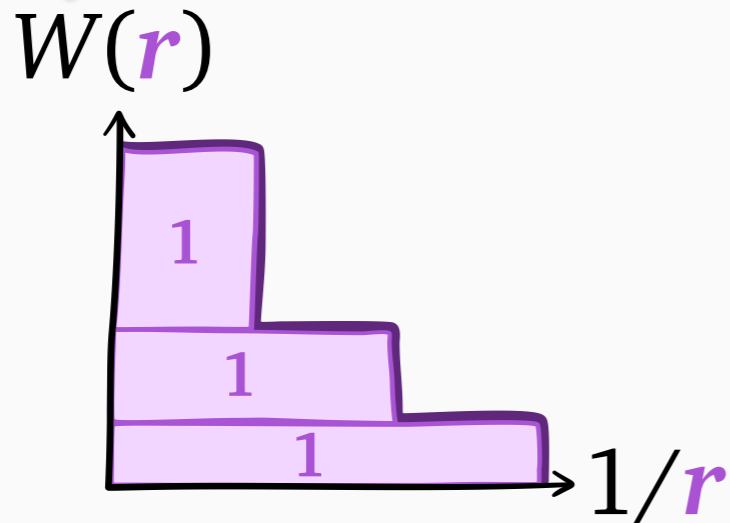
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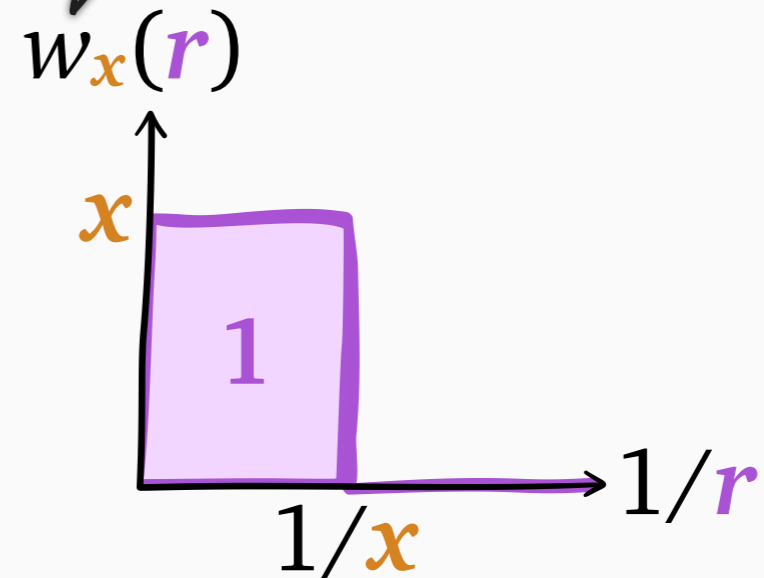
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From r -work to number of jobs N

Goal: integral = N



Suffices: integral = 1

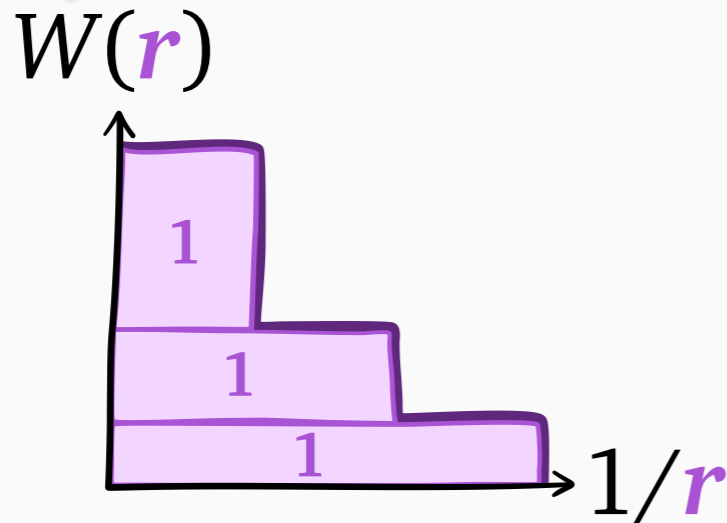


Theorem:

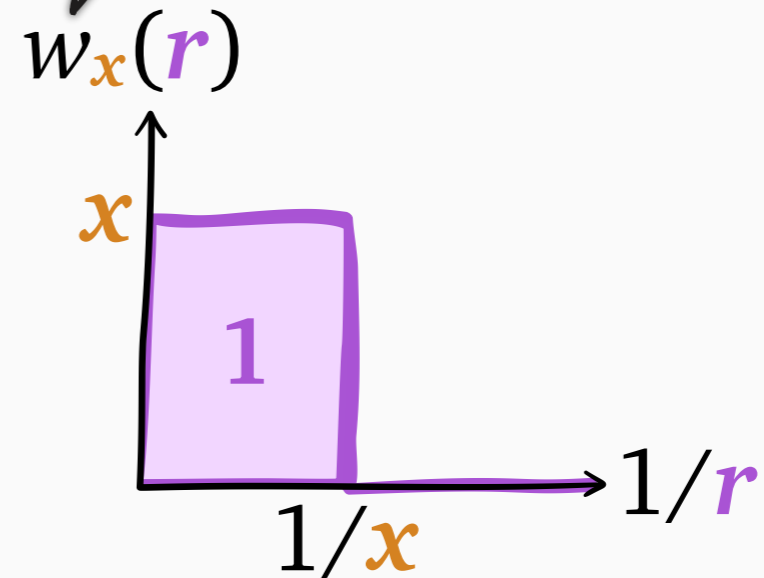
$$N = \int_0^{\infty} \frac{W(r)}{r^2} dr$$

From r -work to number of jobs N

Goal: integral = N



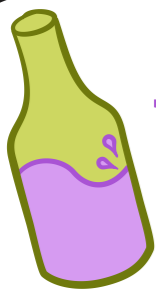
Suffices: integral = 1



NEW!

Theorem:

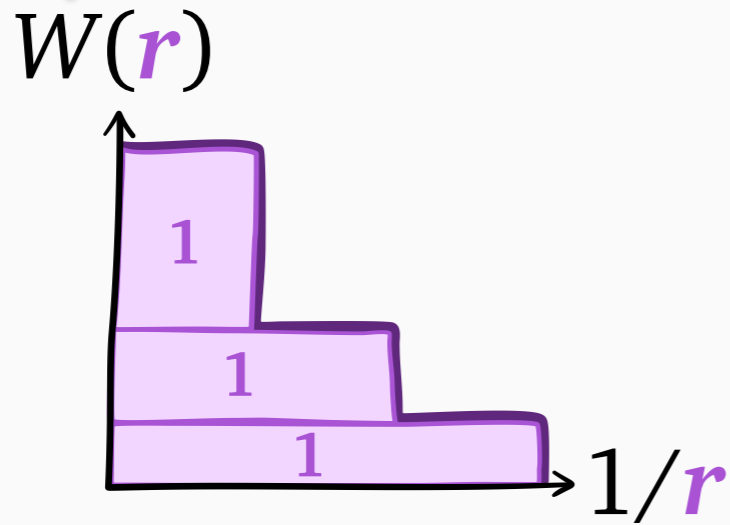
$$N = \int_0^{\infty} \frac{W(r)}{r^2} dr$$



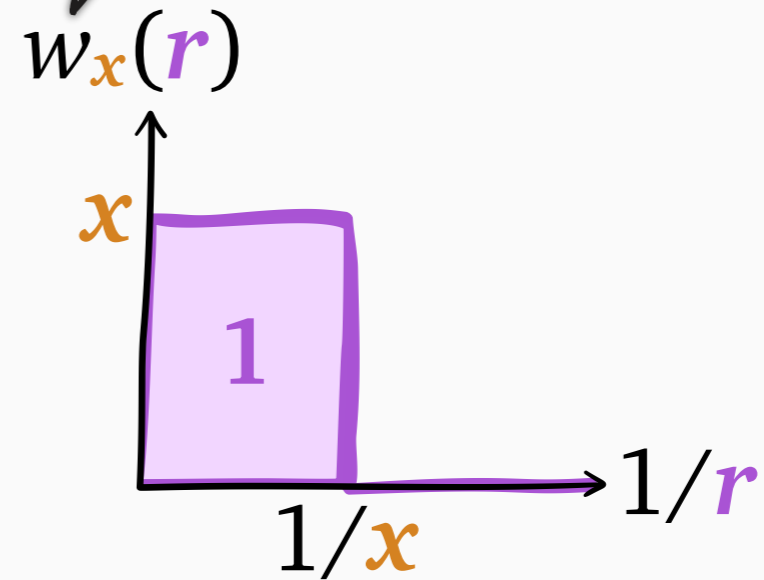
WINE

From r -work to number of jobs N

Goal: integral = N



Suffices: integral = 1

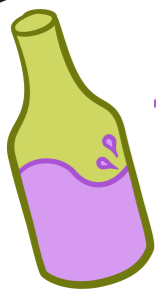


NEW!

Theorem:

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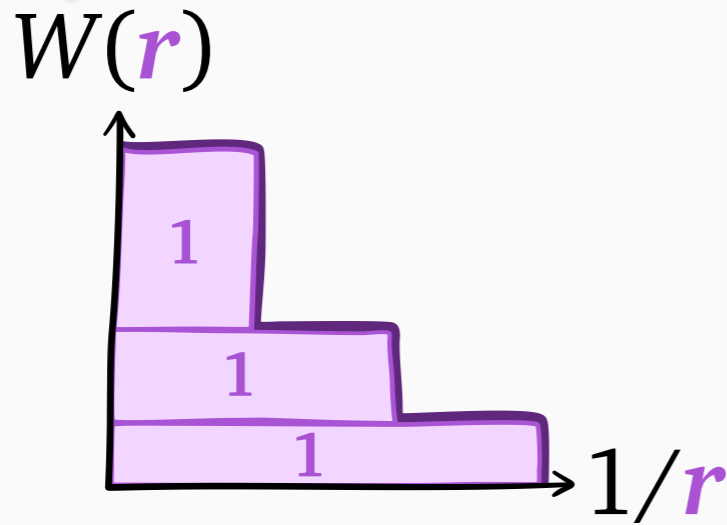
uses **rank** = rem. size



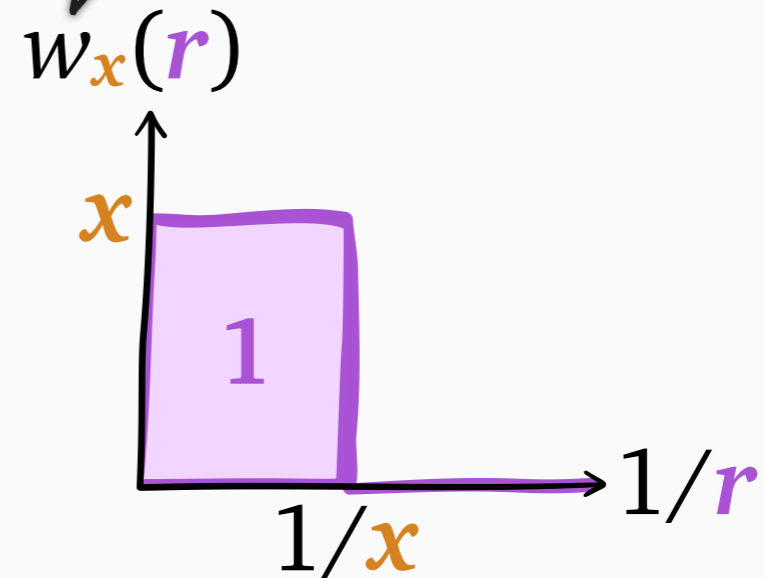
WINE

From r -work to number of jobs N

Goal: integral = N



Suffices: integral = 1

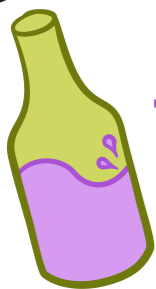


NEW!

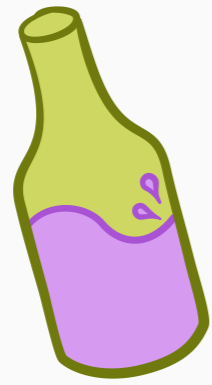
Theorem: under *any* policy,

$$N = \int_0^{\infty} \frac{W(r)}{r^2} dr$$

uses **rank** = rem. size



WINE



Impact of WINE



Impact of WINE



multiserver systems



Impact of WINE

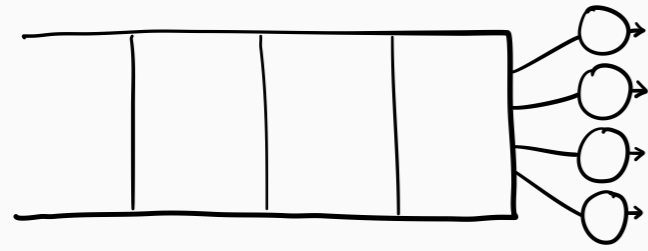


multiserver systems

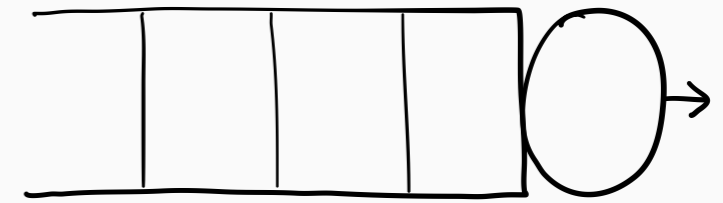


noisy size estimates

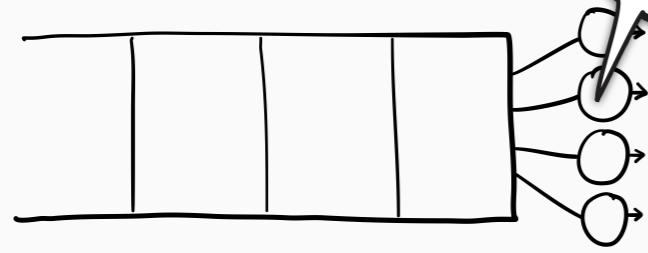
SRPT-*k*



SRPT-1

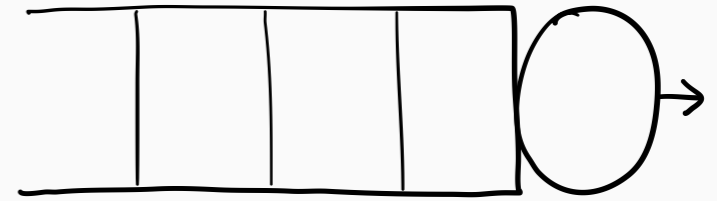


SRPT- k

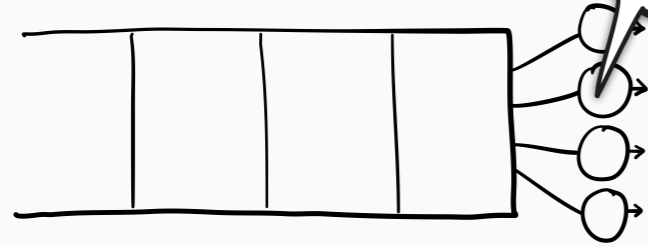


k servers,
speed $1/k$

SRPT-1

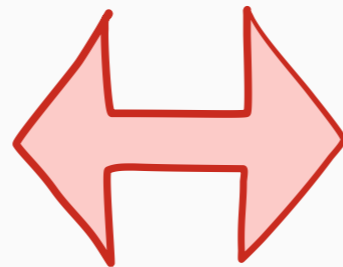
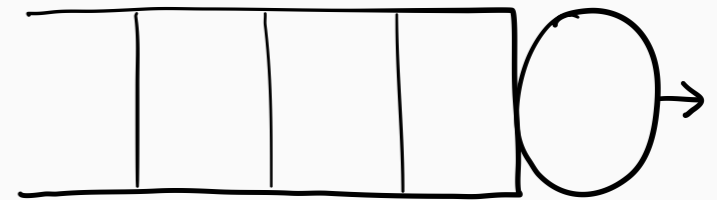


SRPT- k

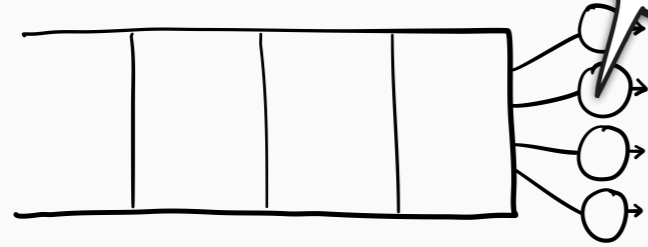


k servers,
speed $1/k$

SRPT-1

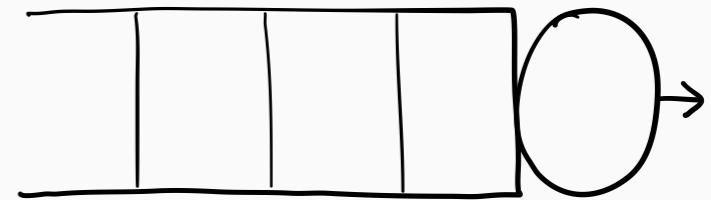


SRPT- k



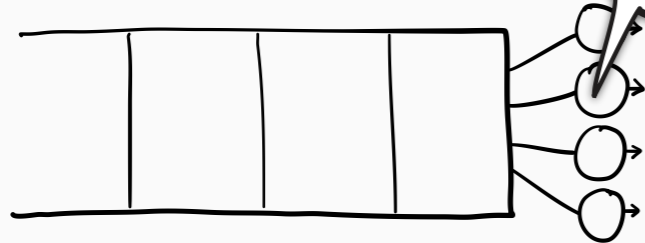
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SRPT-1

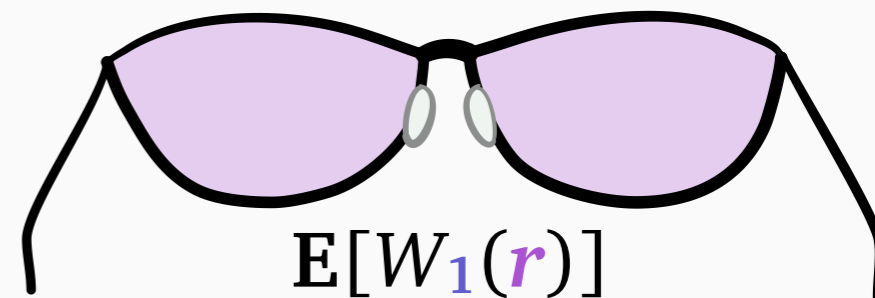
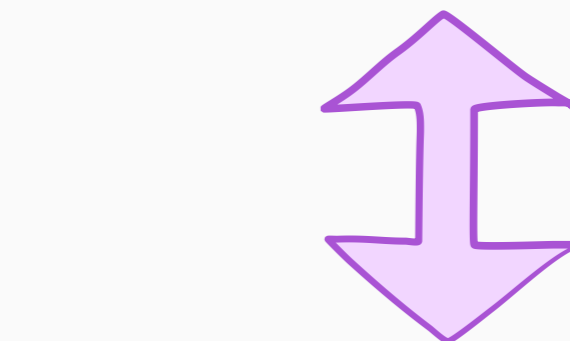
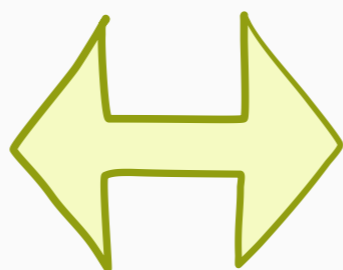
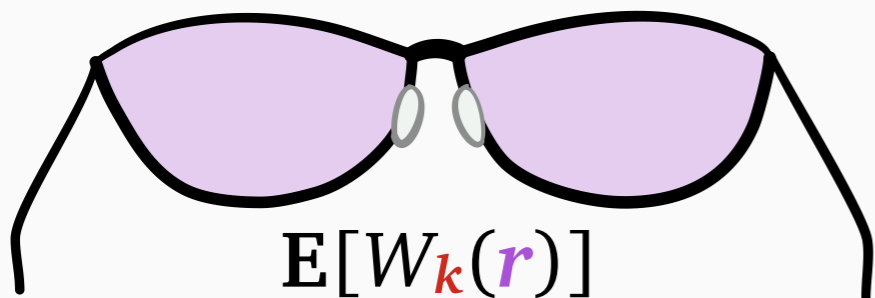
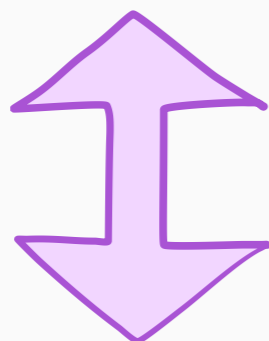
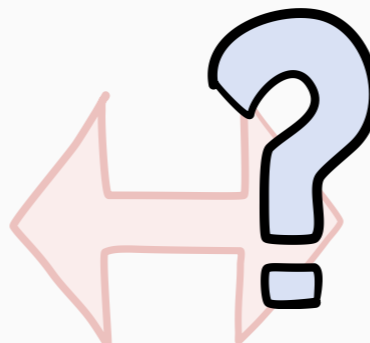
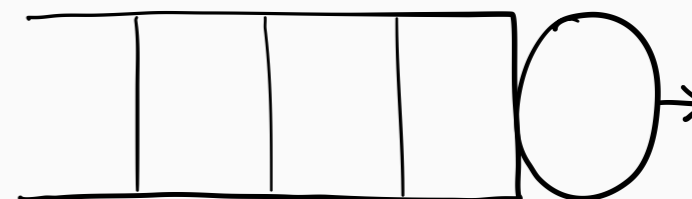


SRPT- k

k servers,
speed $1/k$

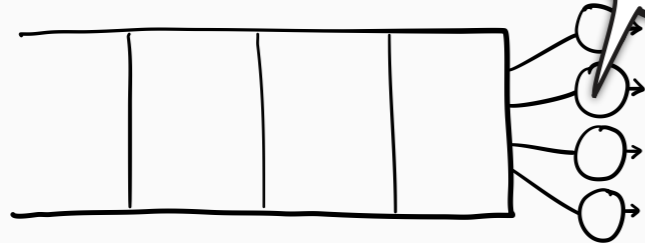


SRPT-1

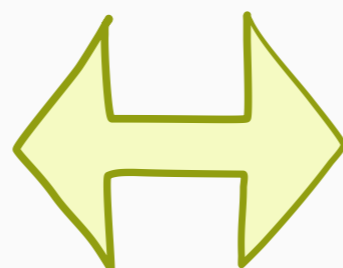
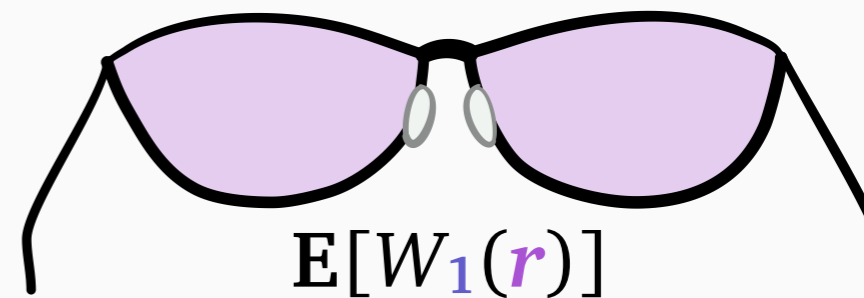
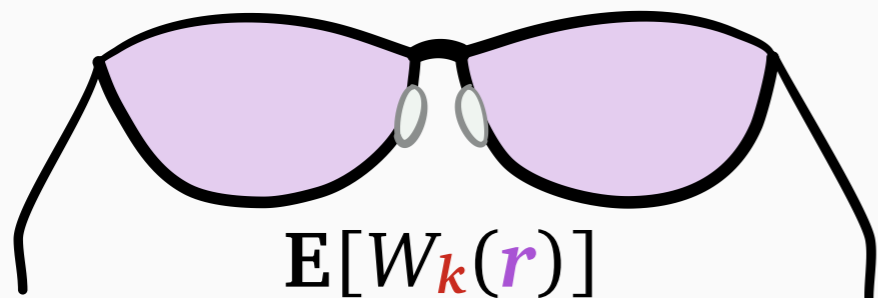
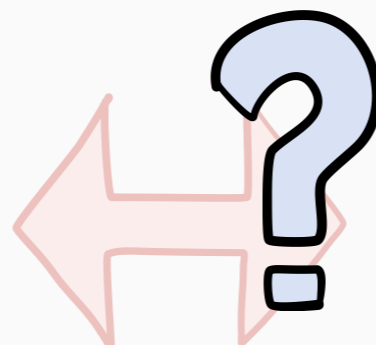
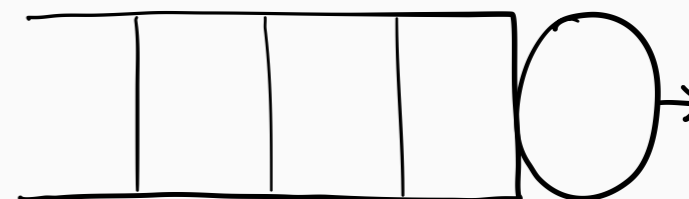


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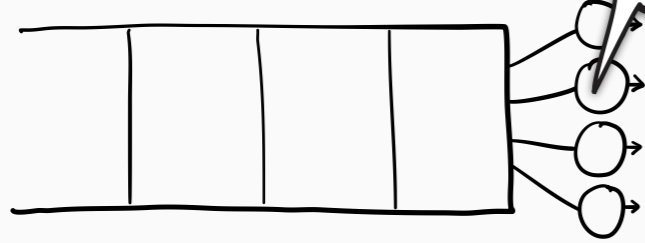


SRPT-1

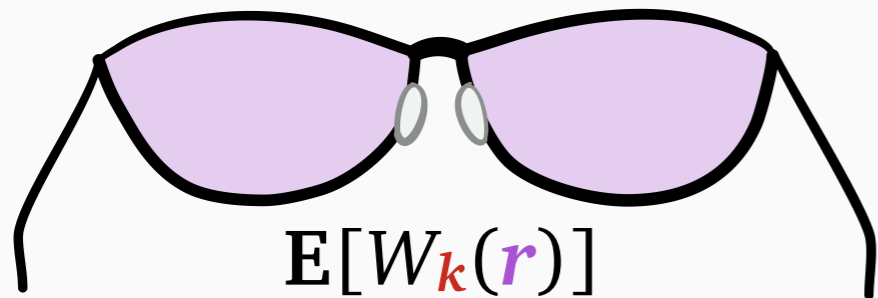
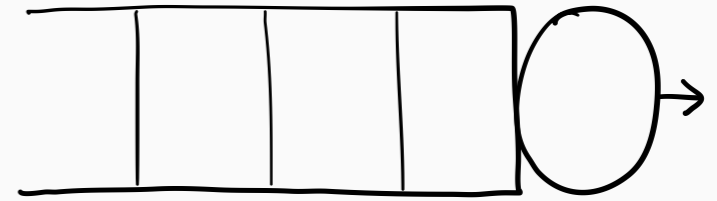


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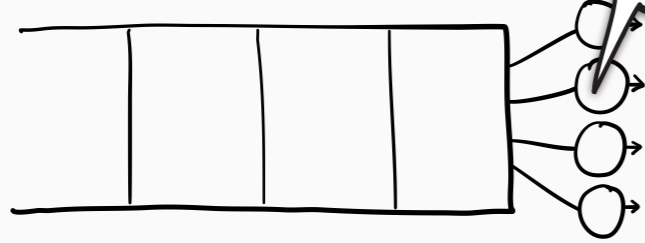
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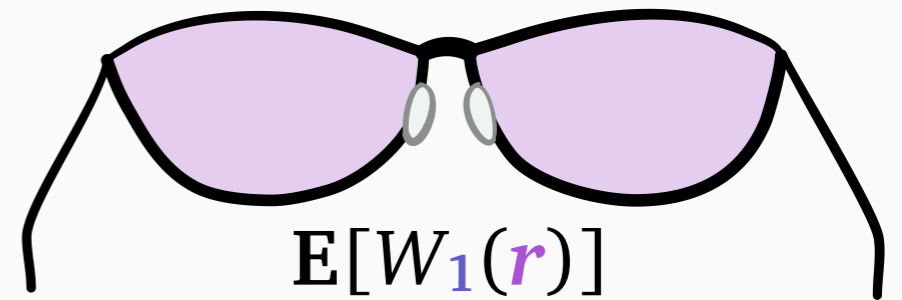
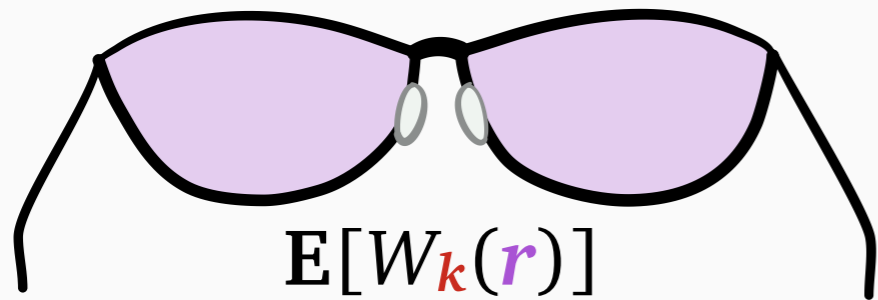
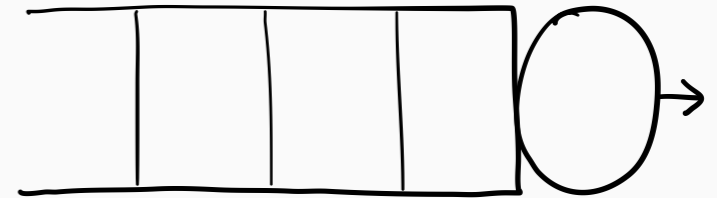
Lemma: r -work
decomposition

SRPT- k

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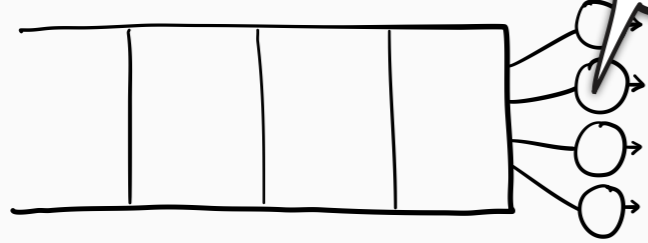
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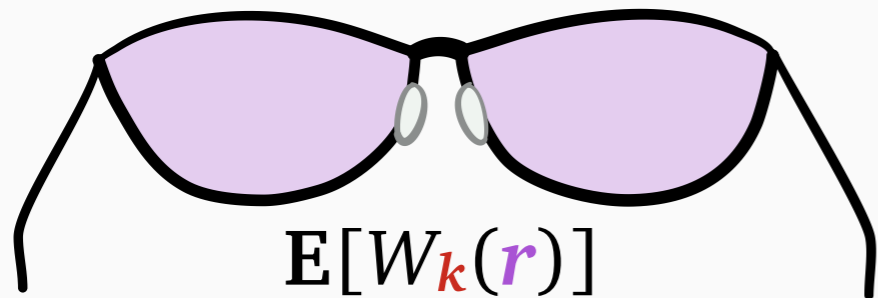
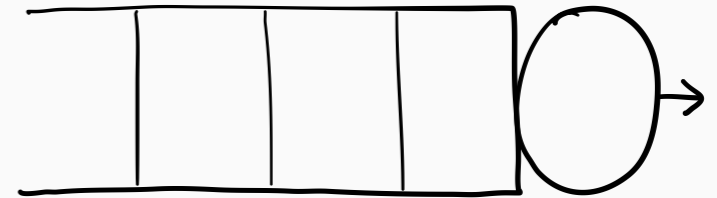
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SRPT- k

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SRPT-1



Lemma: r -work
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Impact of WINE



multiserver systems



noisy size estimates



Impact of WINE



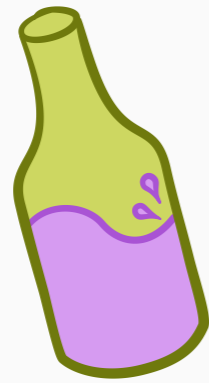
multiserver systems



noisy size estimates

$E[T]$ bounds for

- SRPT-*k*
- Gittins-*k*



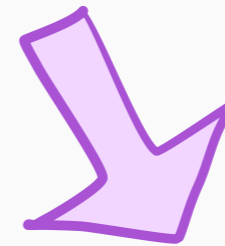
Impact of WINE



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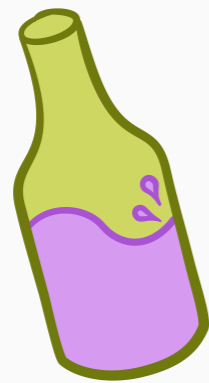
$E[T]$ bounds for

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noisy size estimates

compare **noisy-info** r -work
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Impact of WINE



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noisy size estimates

compare **noisy-info** r -work
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Theorem:

$$N = \int_0^{\infty} \frac{W(r)}{r^2} dr$$



Impact of WINE



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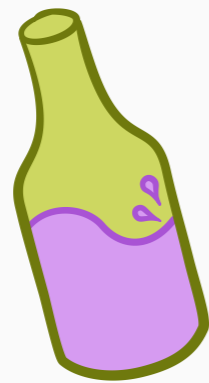
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References:

- Scully, Grosf, & Harchol-Balter (POMACS 2020 / SIGMETRICS 2021)
- Scully & Harchol-Balter (WiOpt 2021)
- Scully, Grosf, & Mitzenmacher, (ITCS 2022)



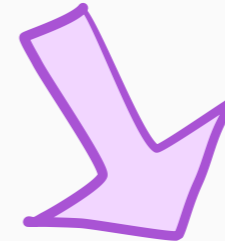
Impact of WINE



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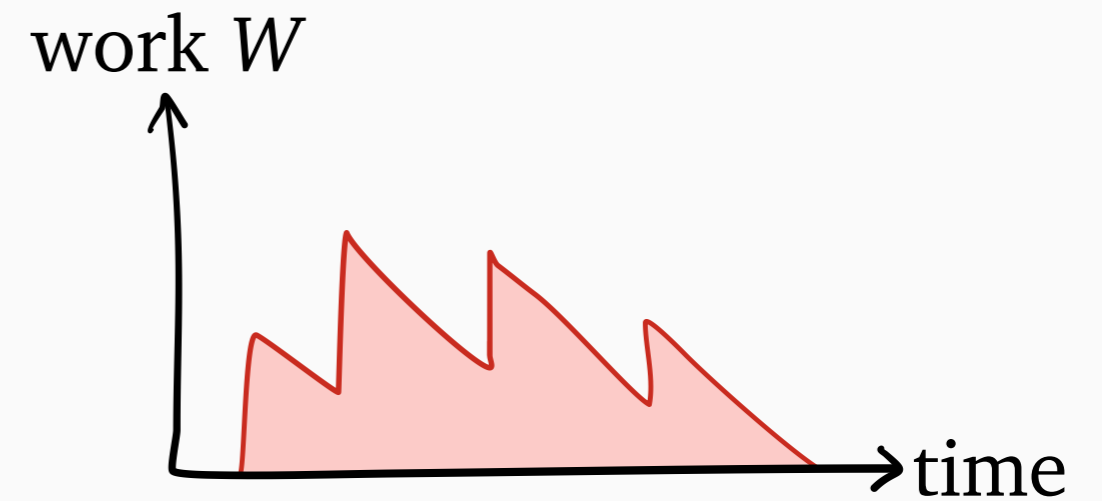
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r -work decomposition

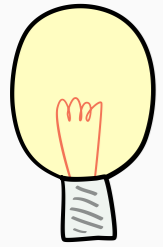
SRPT- k and Gittins- k
 $E[T]$ bounds

noisy size estimates

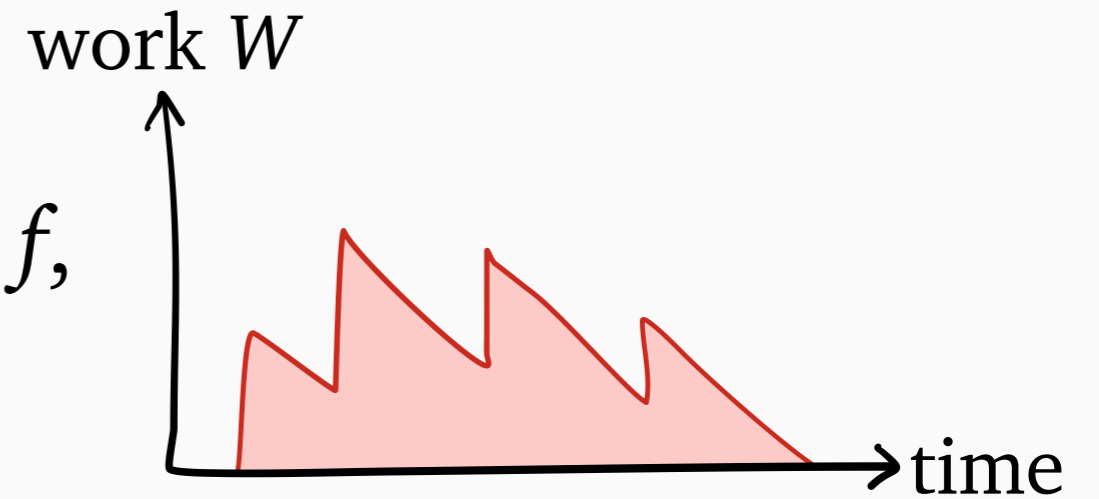
Work (and *r*-work) decomposition



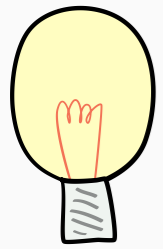
Work (and *r*-work) decomposition



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

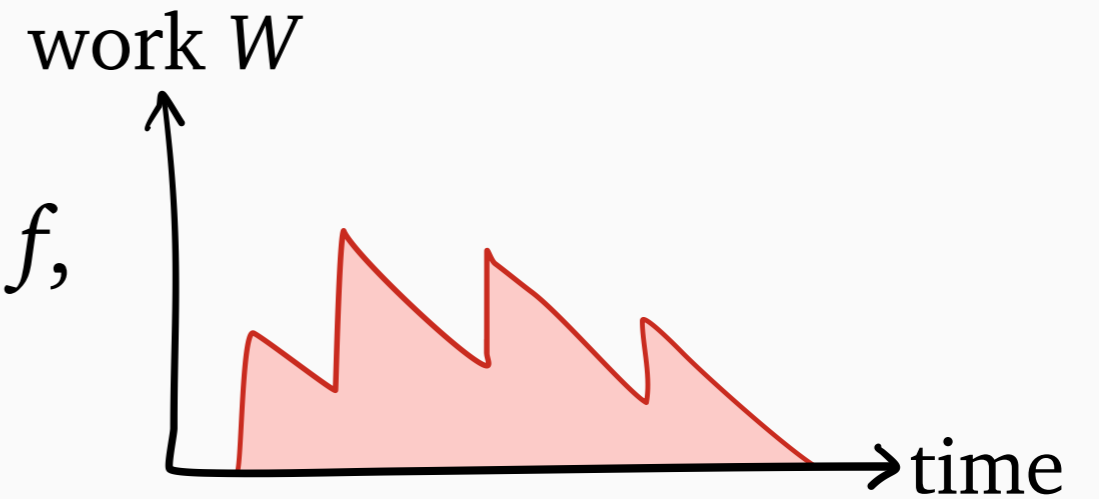


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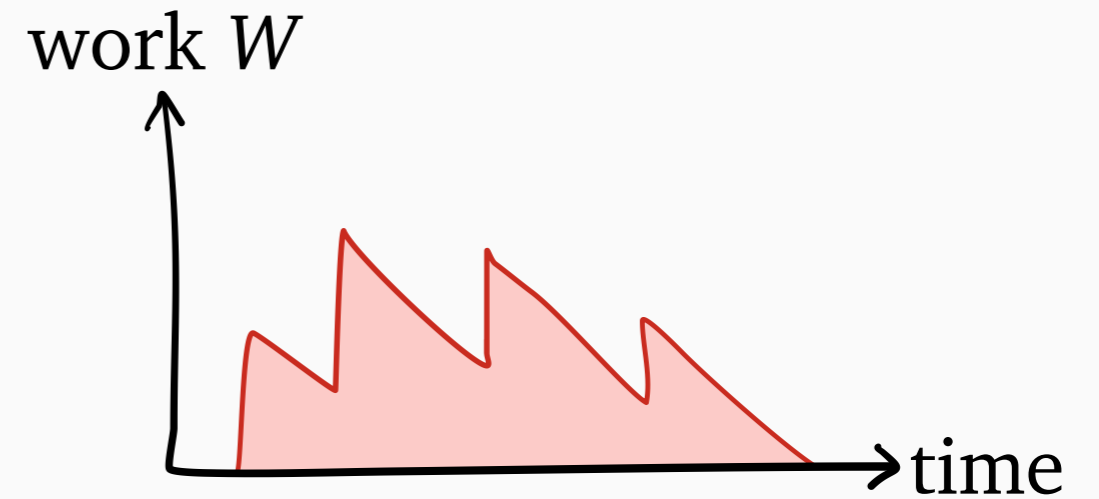
we use
 $f(w) = w^2$



Work (and *r*-work) decomposition

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

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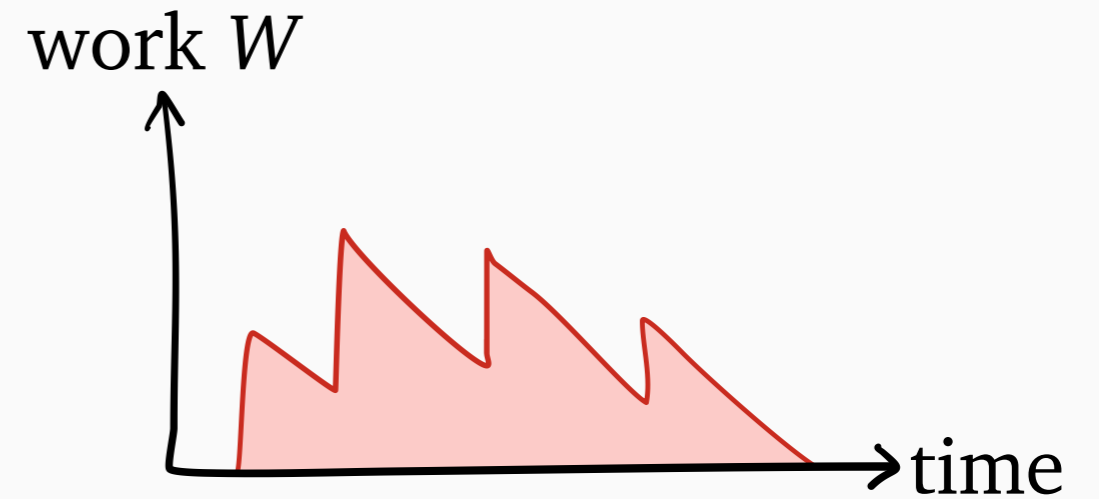


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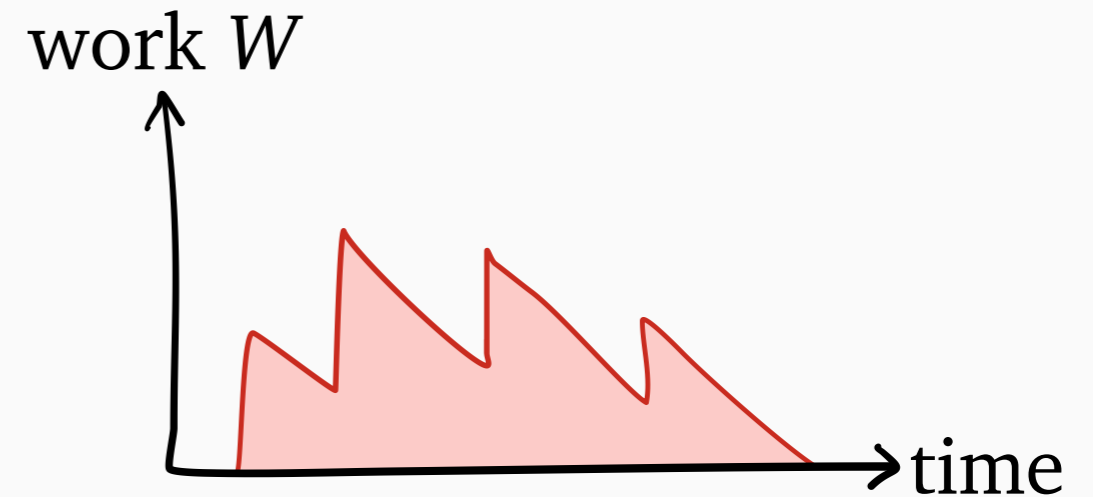


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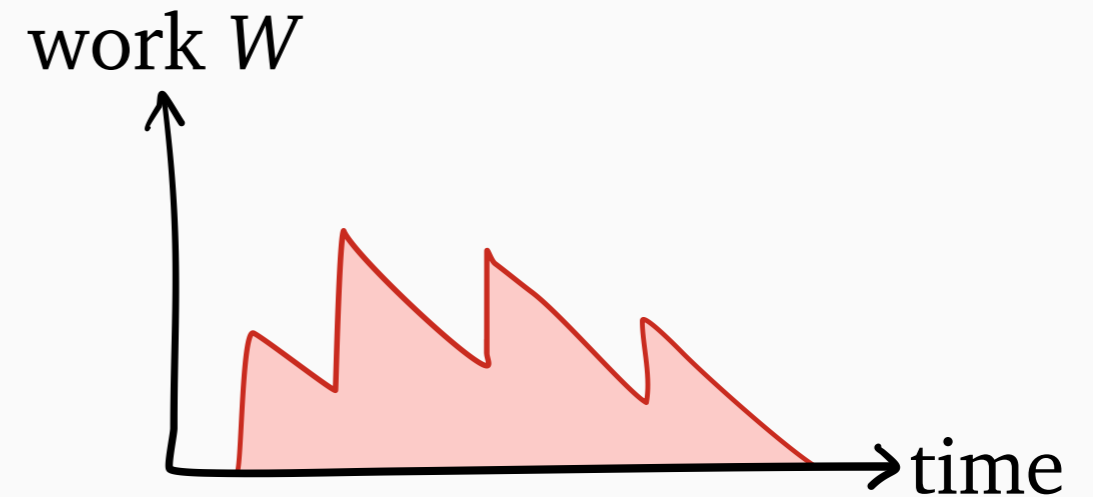
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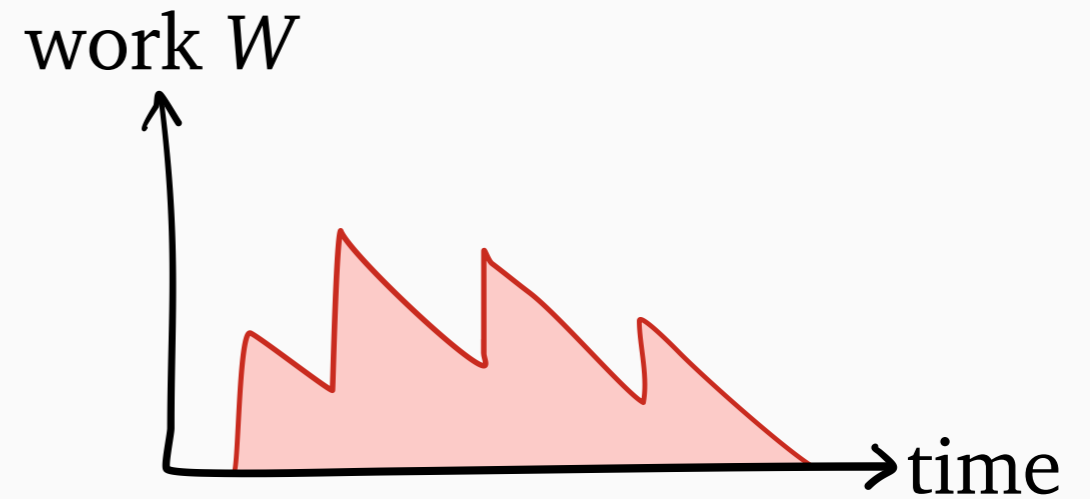
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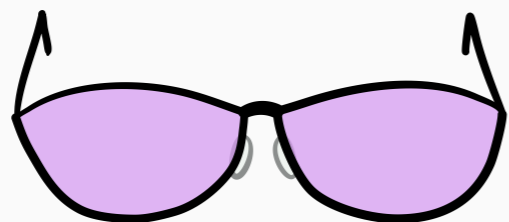
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Similar story with r -work

NEW!



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

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$\leq (k - 1)s_{\max}$

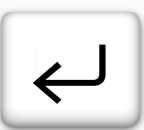


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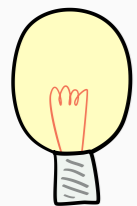
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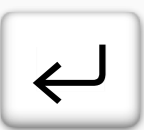
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Single job's r -work is at most r

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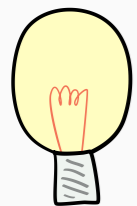
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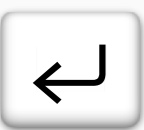
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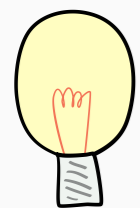
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can improve



SRPT- k and Gittins- k $E[T]$ bounds

Theorem: for SRPT and Gittins,

$$E[T_k] \leq E[T_1] + (k - 1) \cdot O\left(\log \frac{1}{1 - \rho}\right)$$



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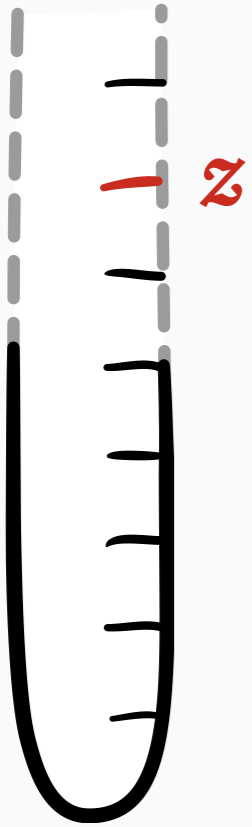
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Corollary: SRPT and Gittins minimize $E[T]$ in heavy traffic (in their respective settings)



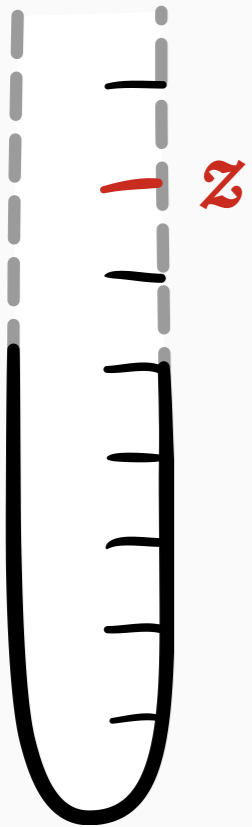
Noisy size estimates



Noisy size estimates

Model: (β, α) -bounded noise

true size s \Rightarrow **estimated** size $z \in [\beta s, \alpha s]$



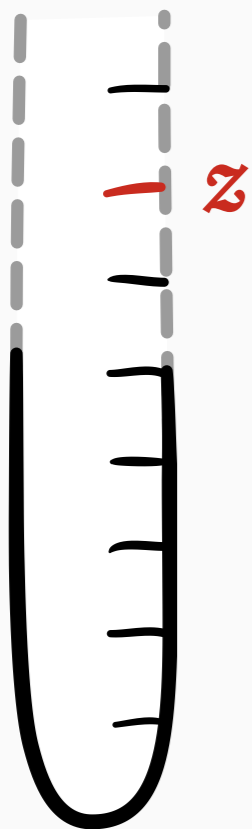
Noisy size estimates

below

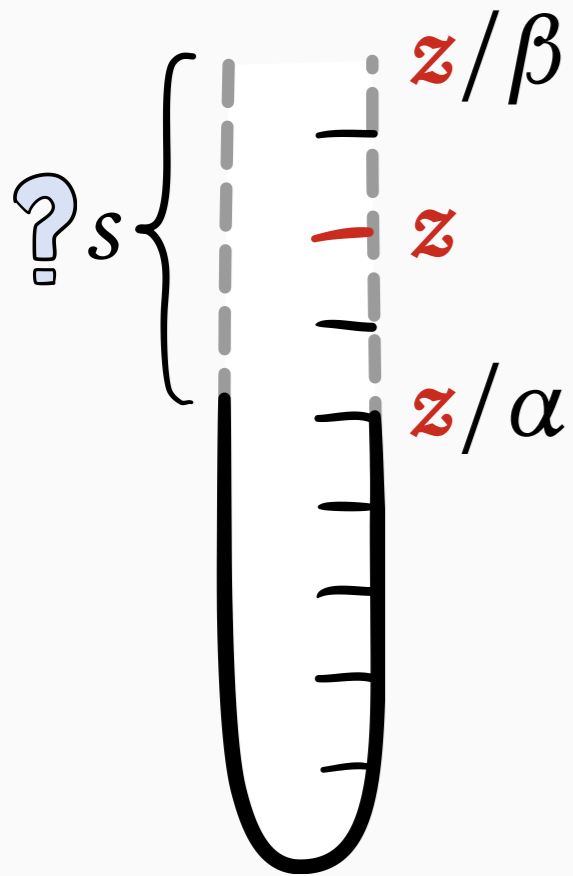
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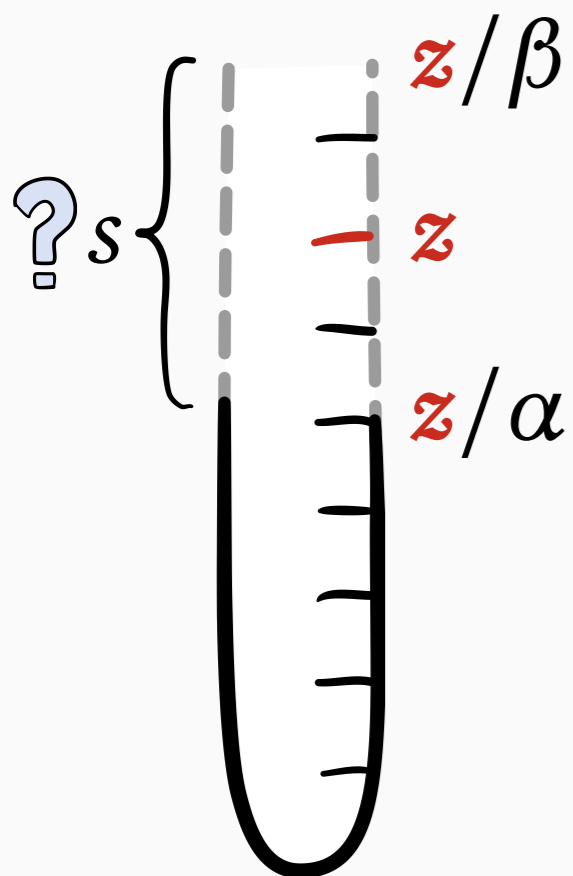
below above

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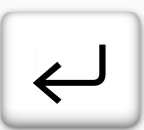


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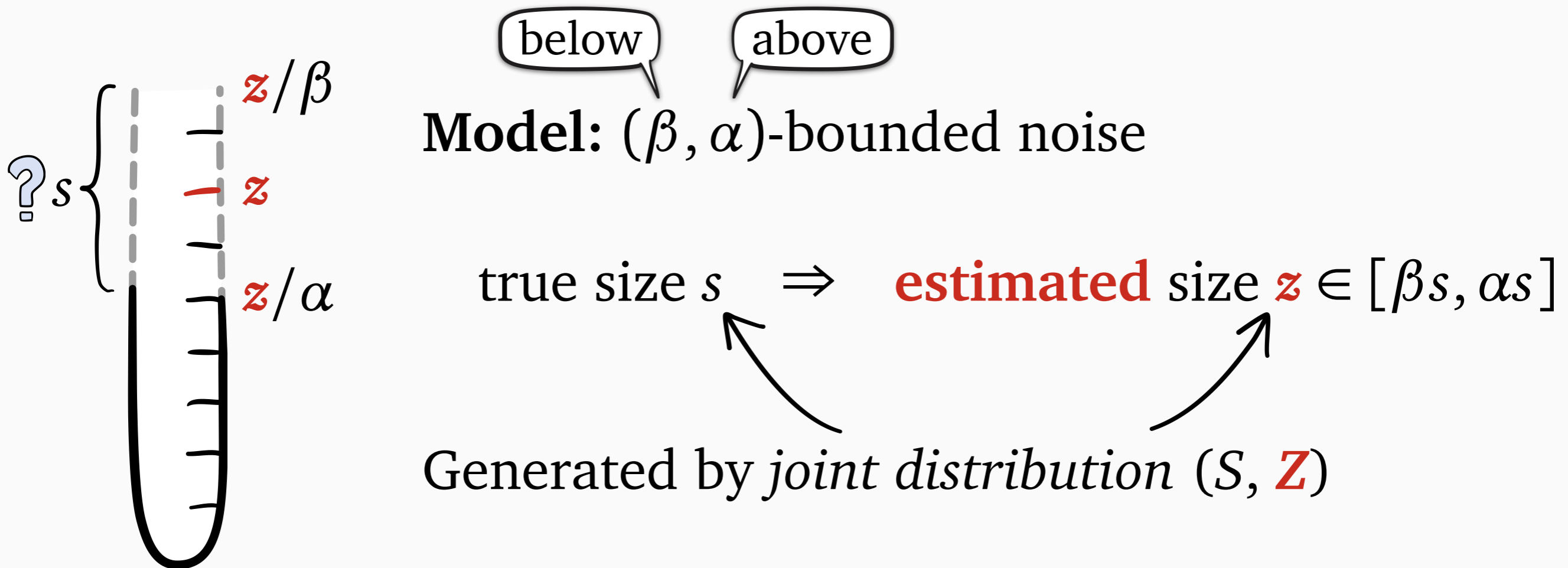
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Generated by *joint distribution* (S, Z)



Noisy size estimates



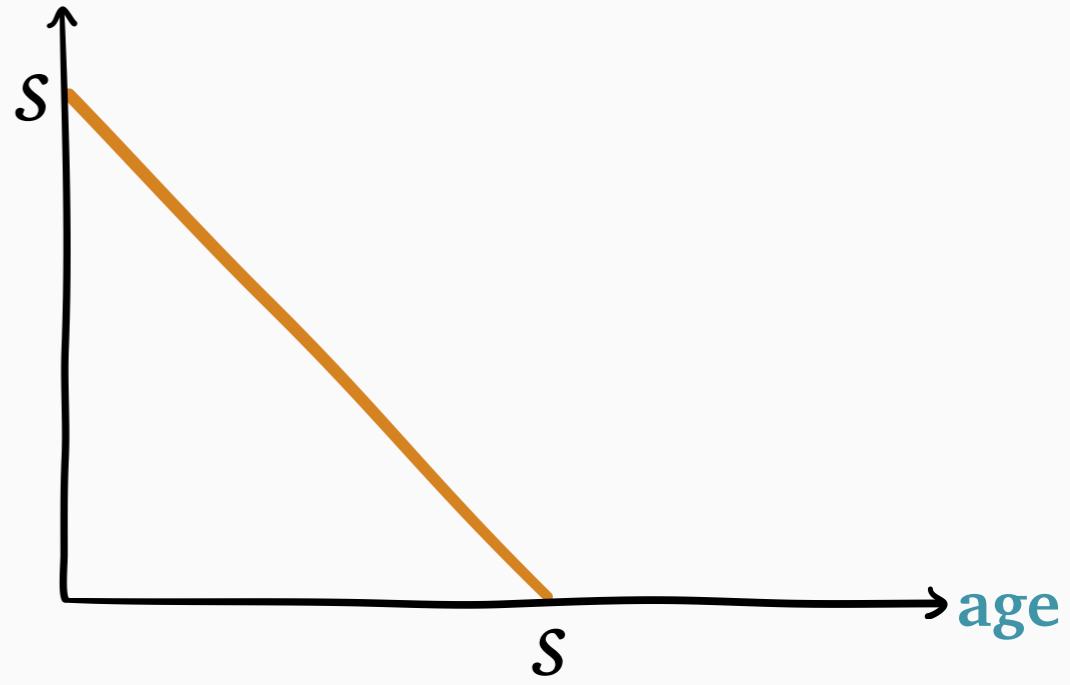
Goal: design a policy with “good” $E[T]$ for

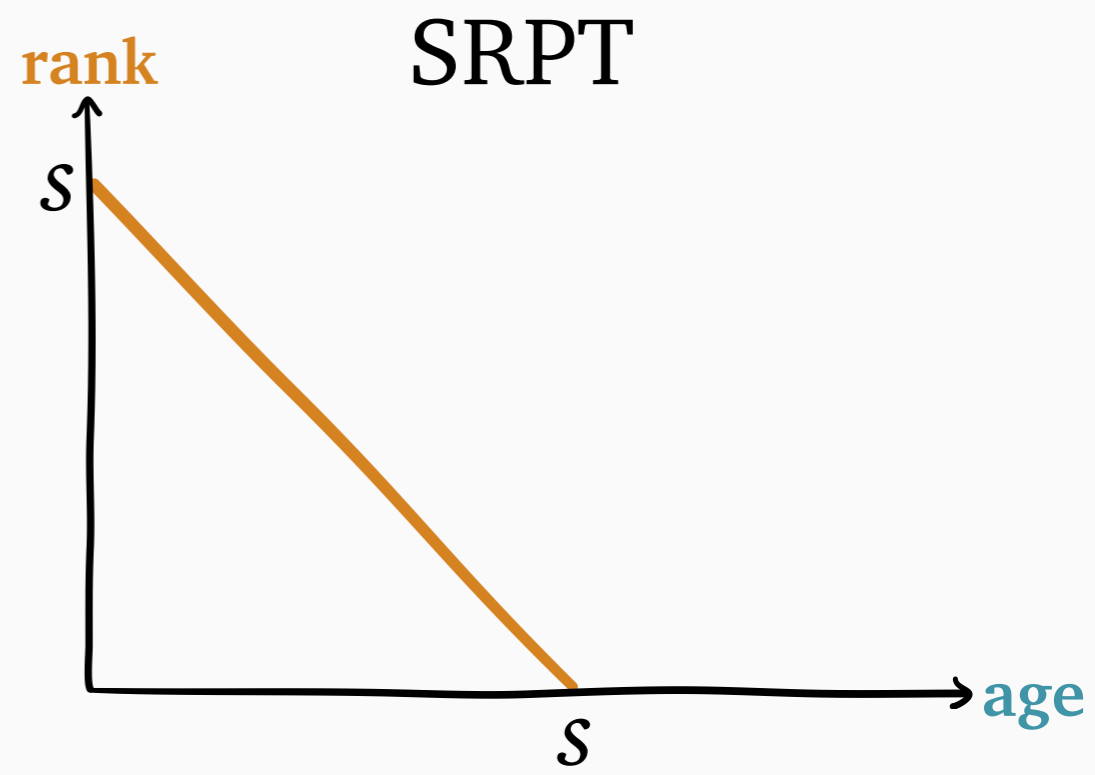
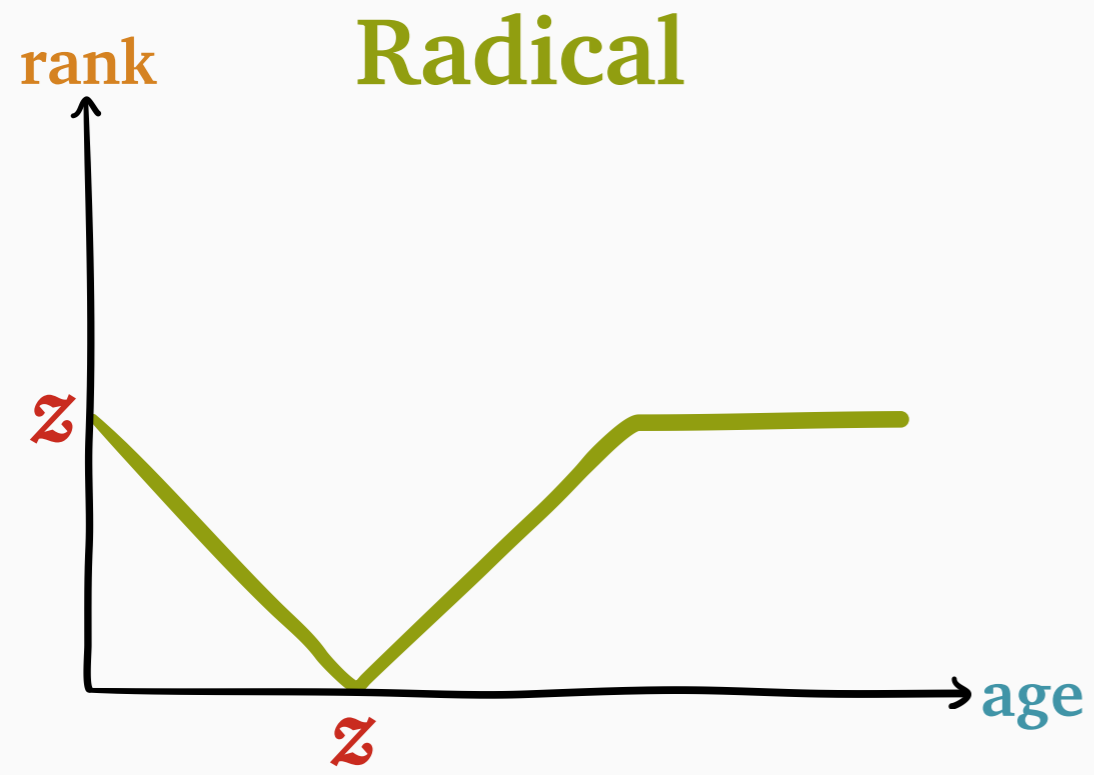
- *any* joint distribution (S, \mathbf{Z})
- *any* values of α, β

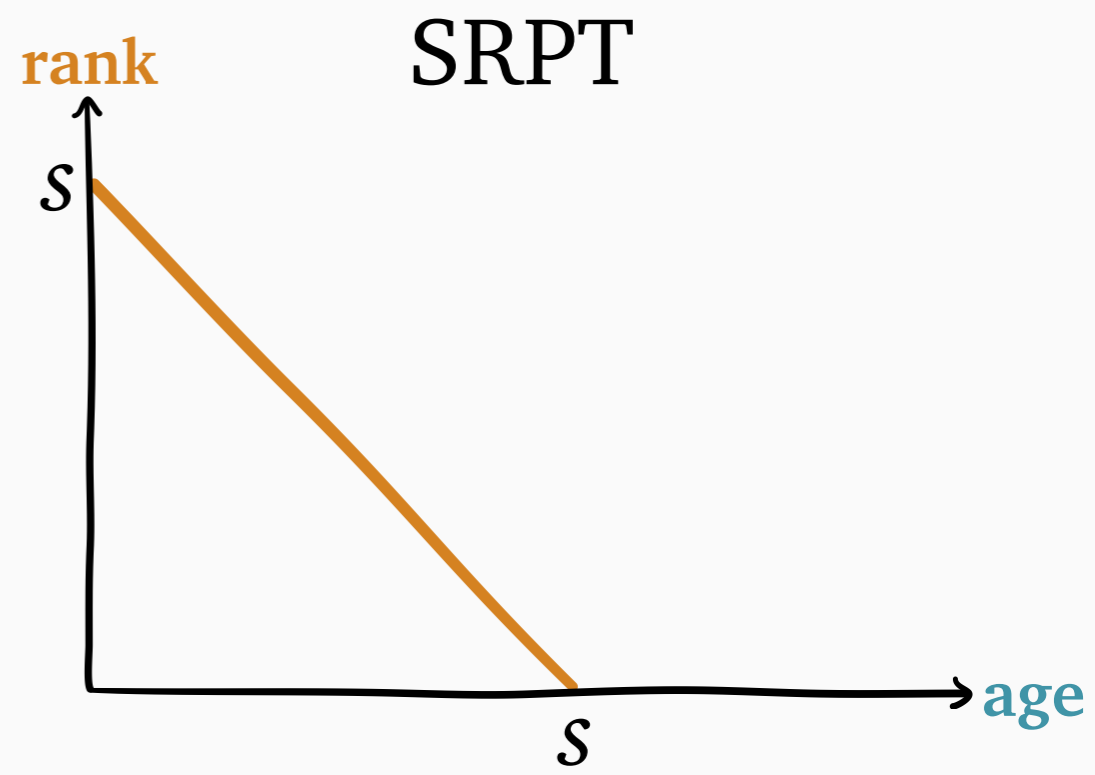
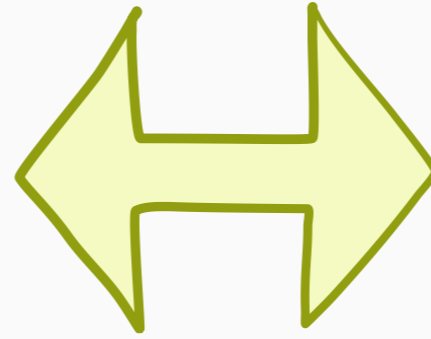
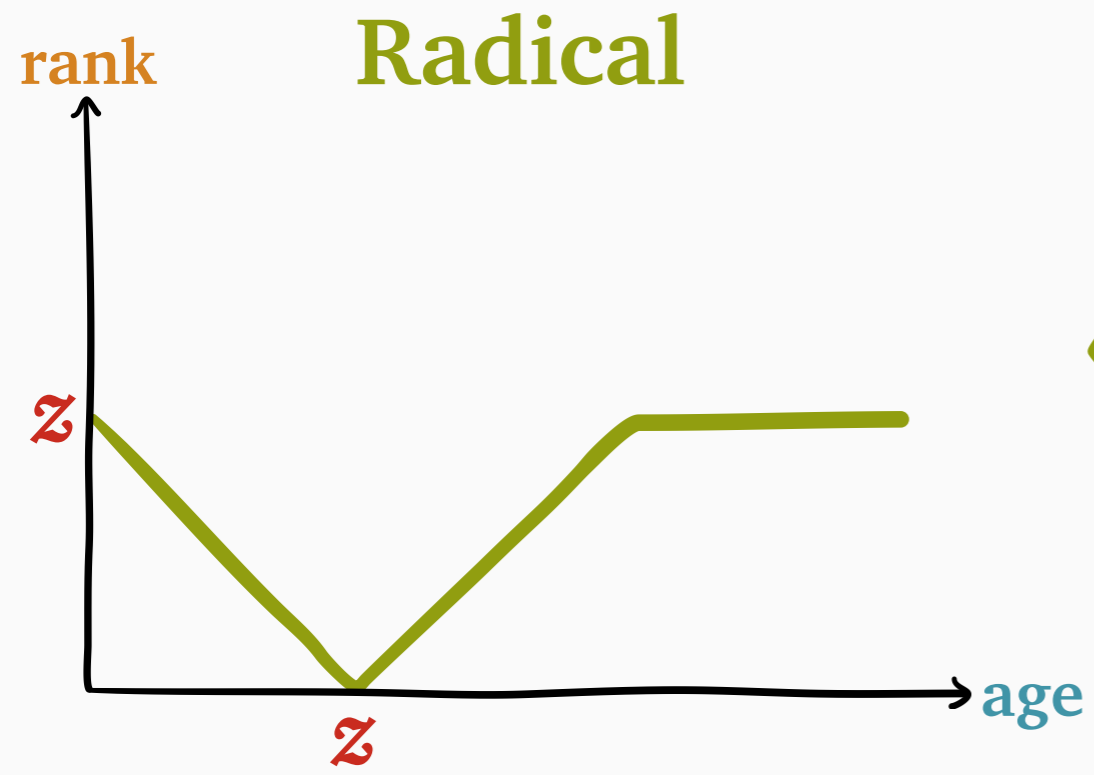


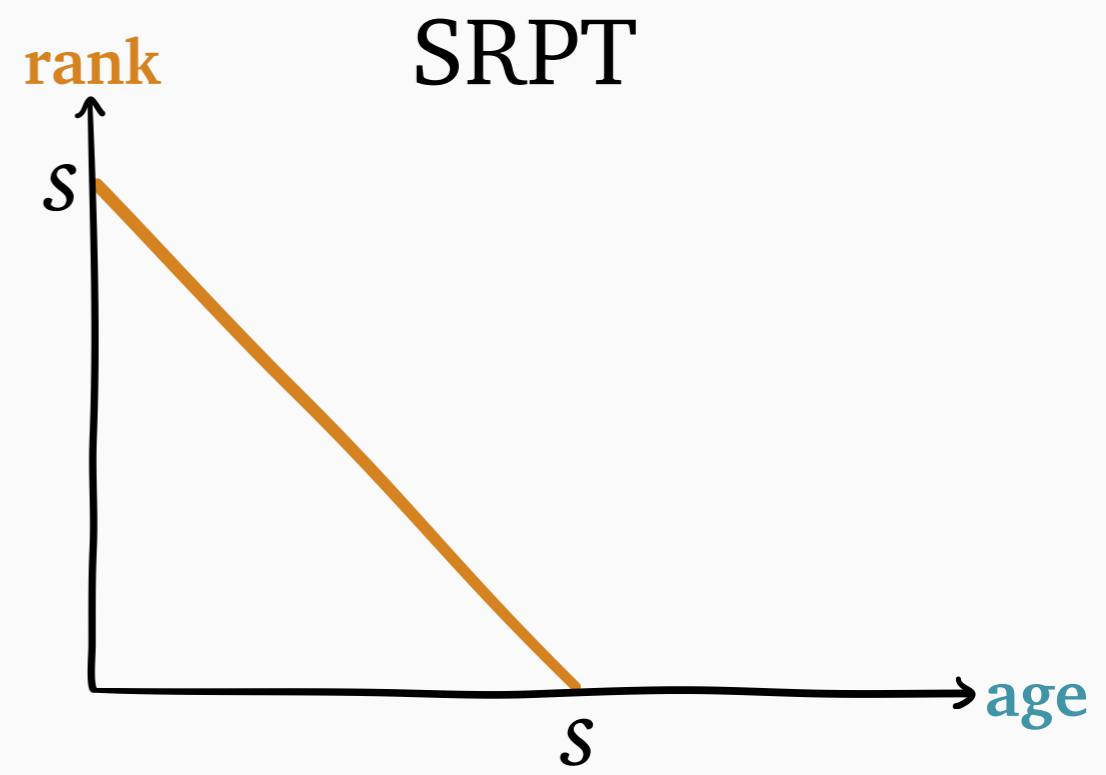
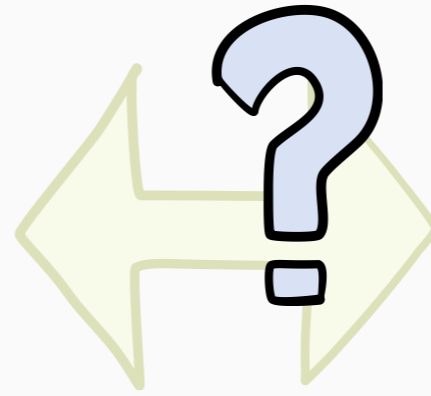
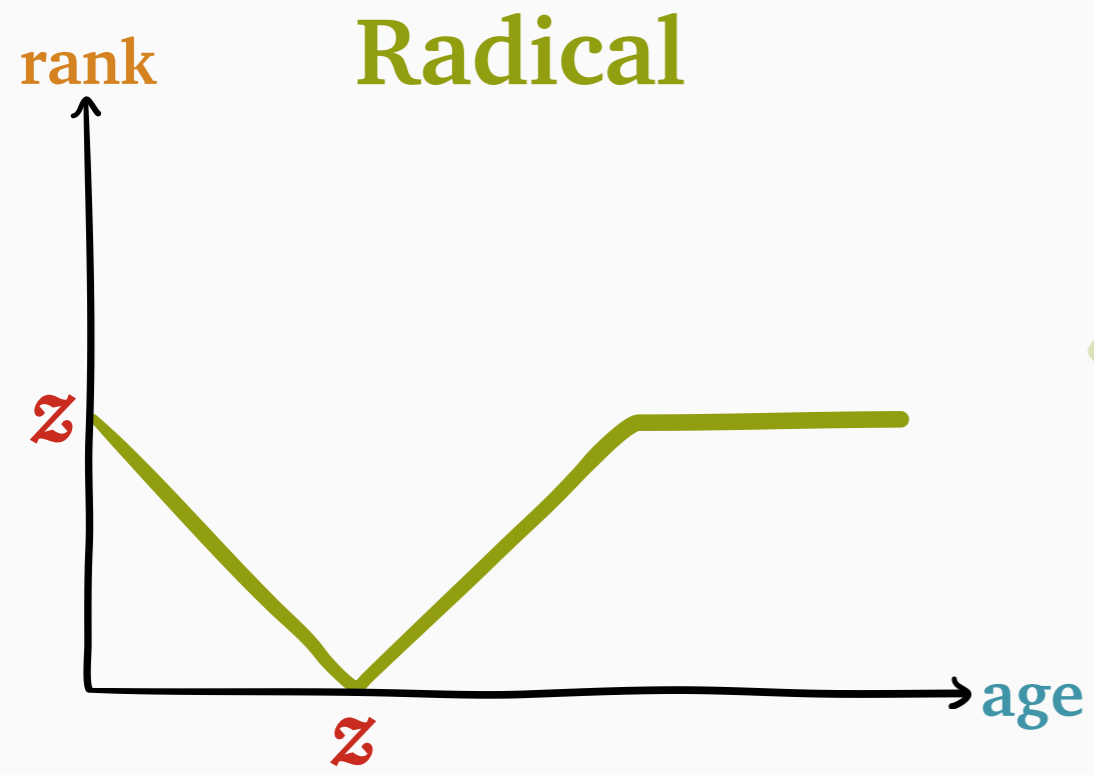
SRPT

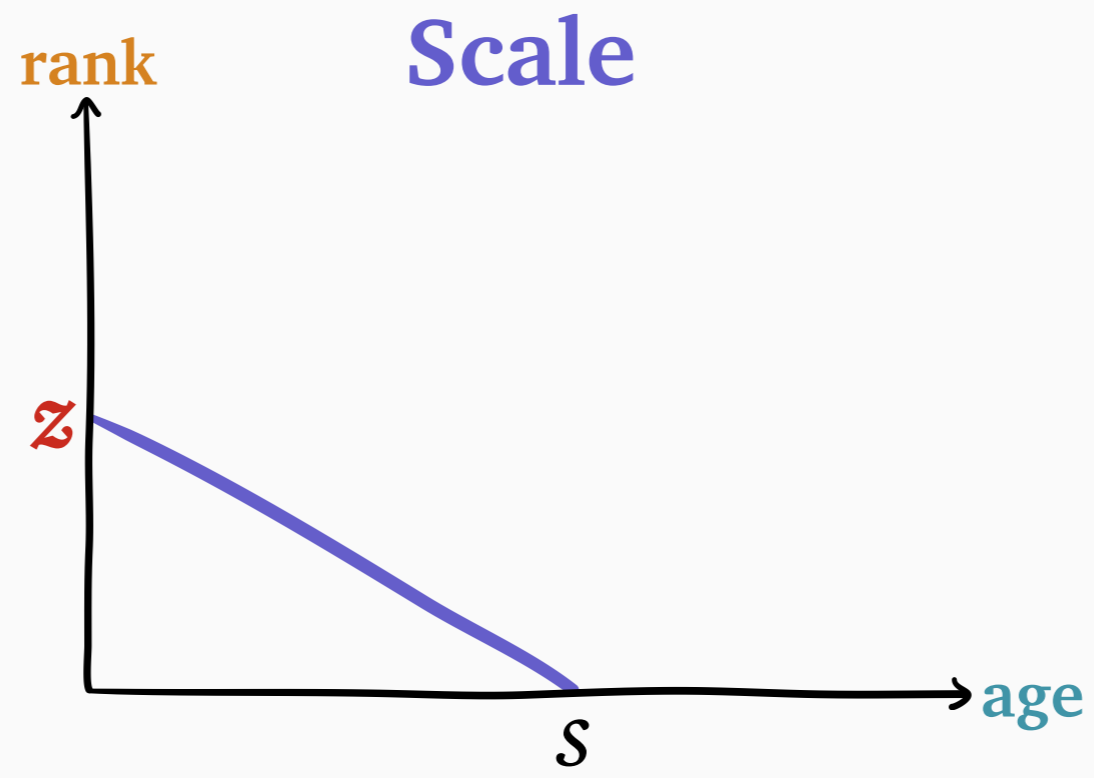
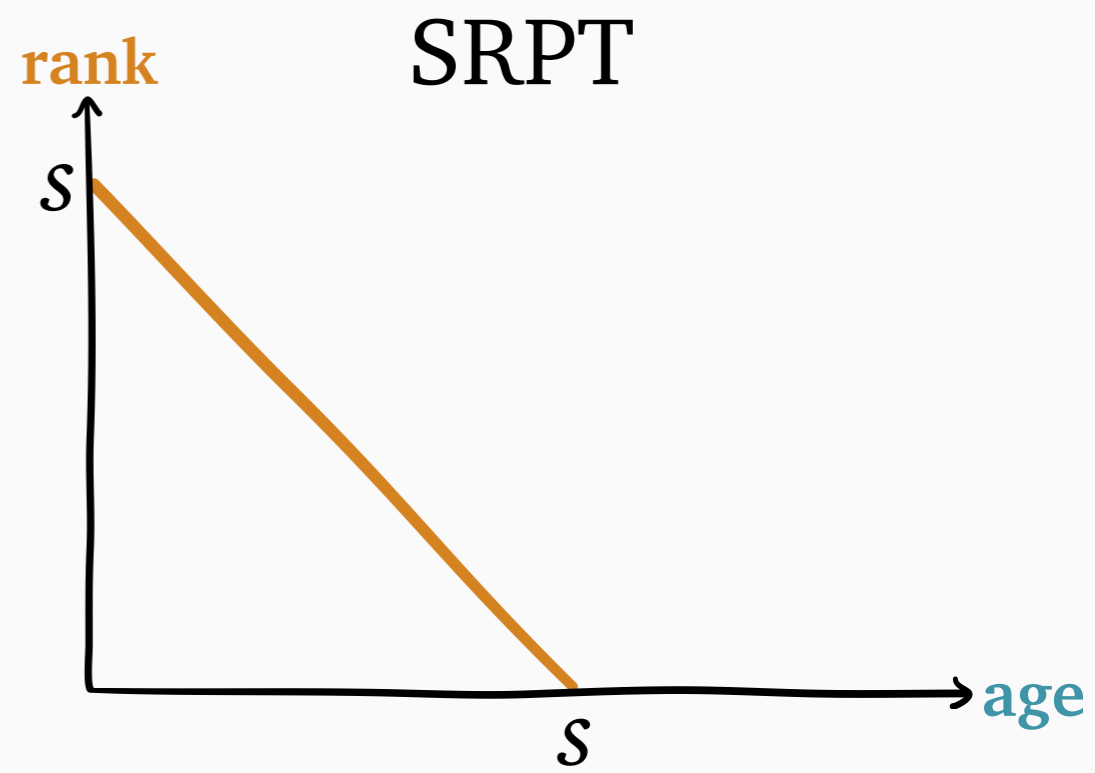
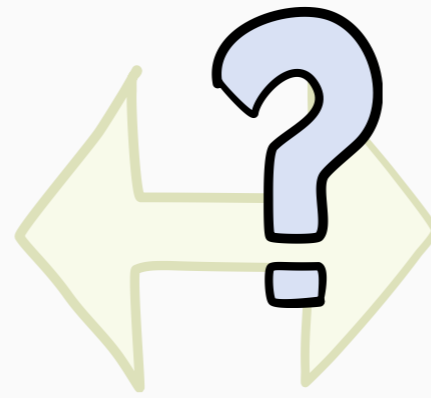
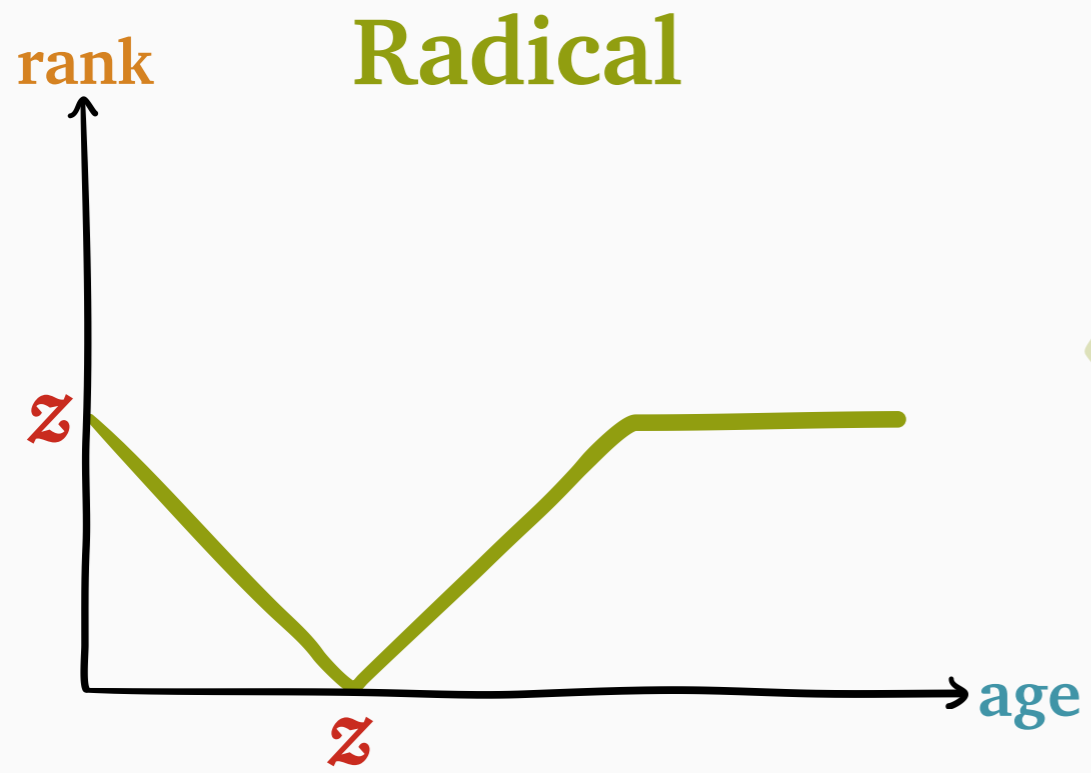
rank

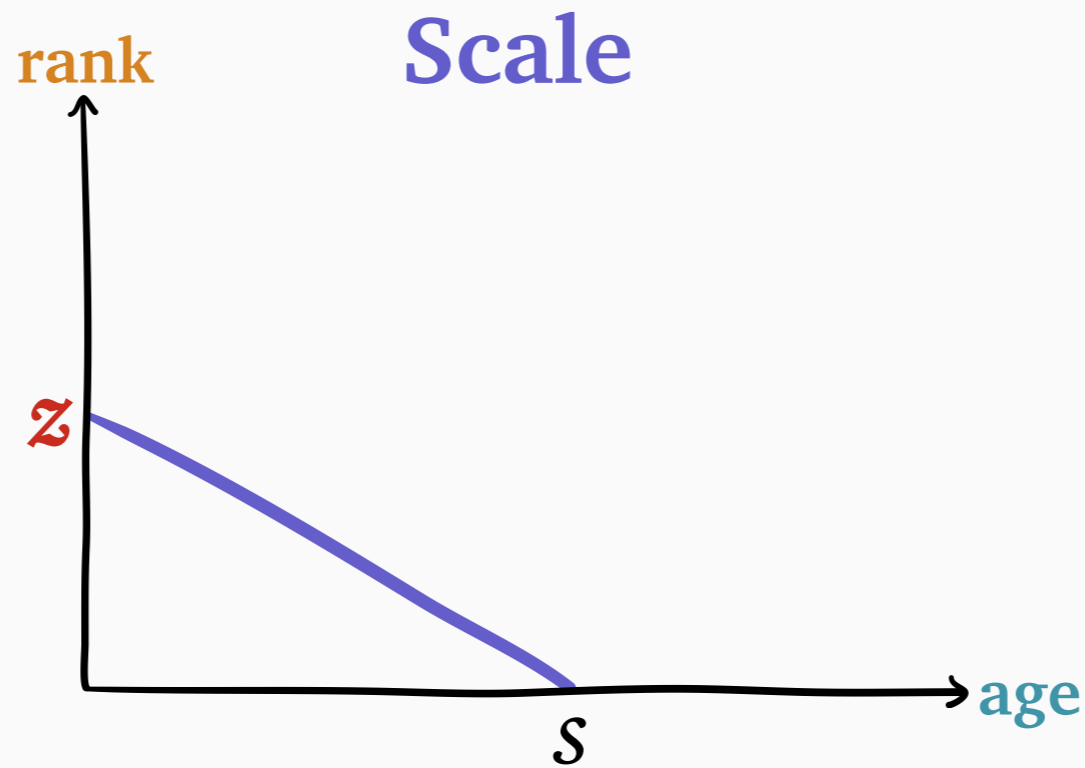
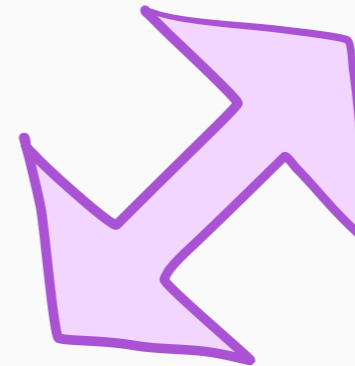
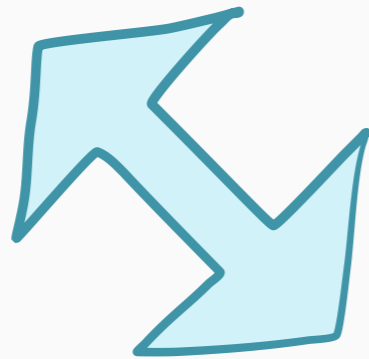
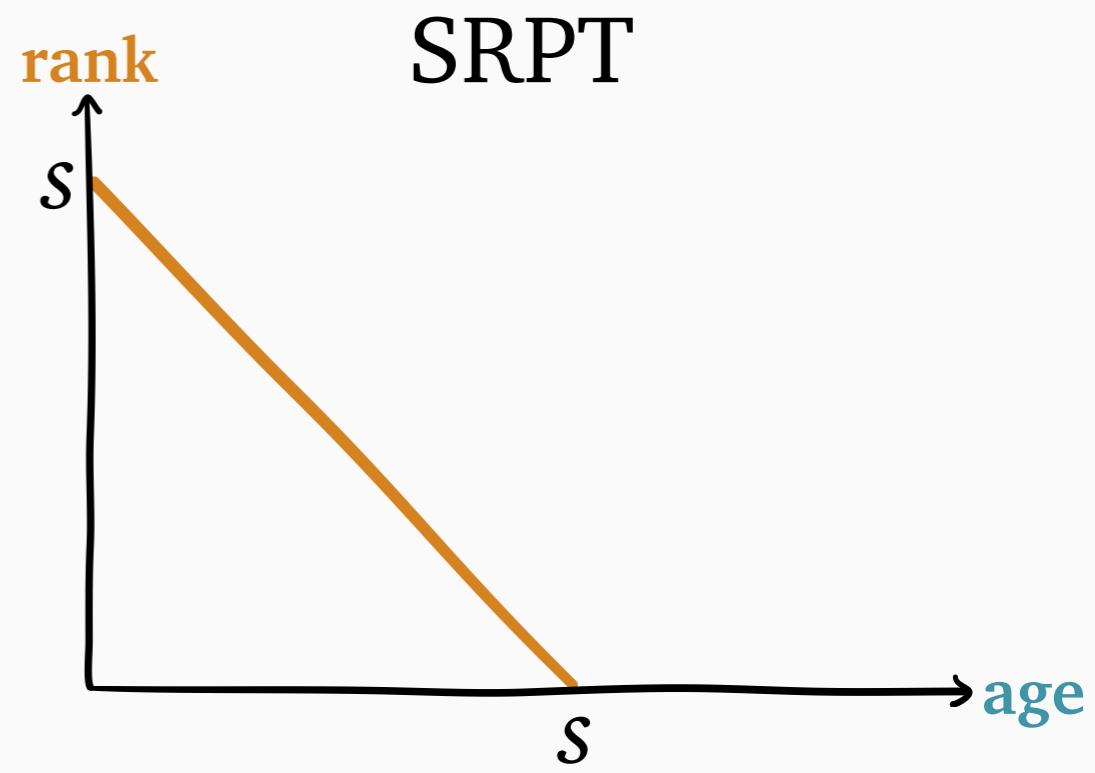
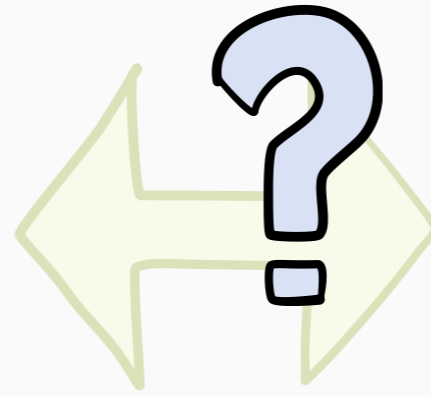
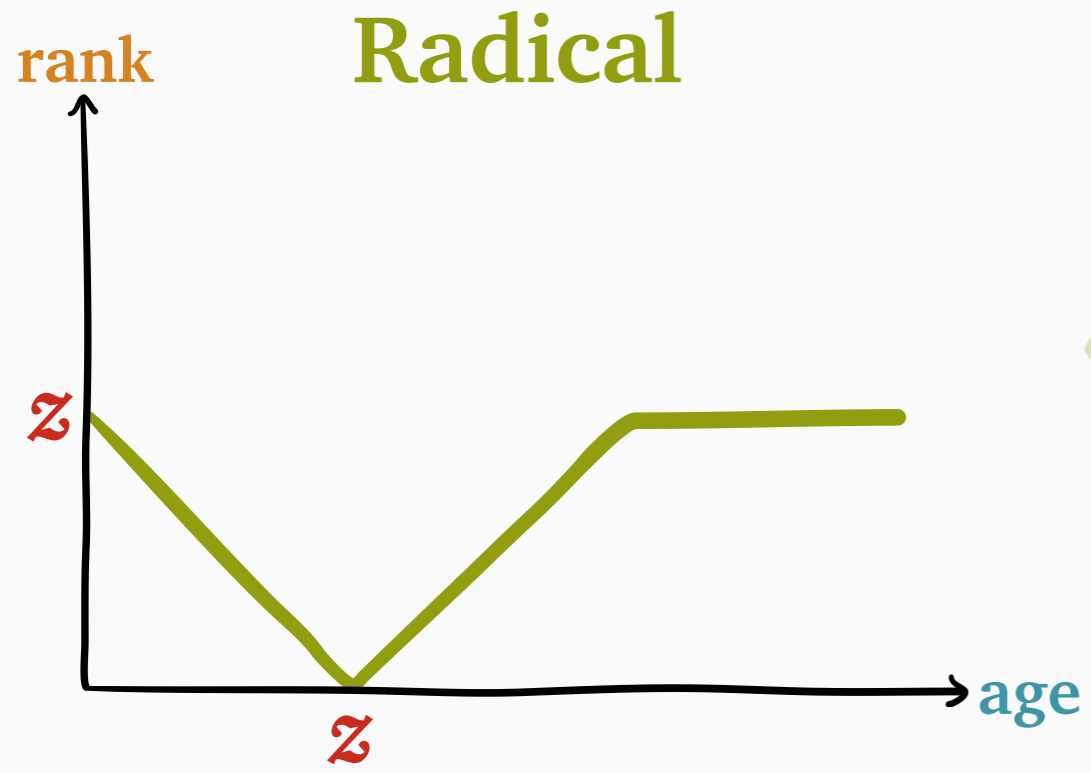


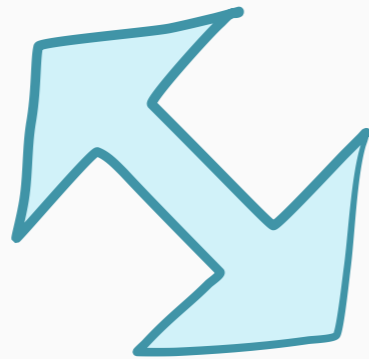
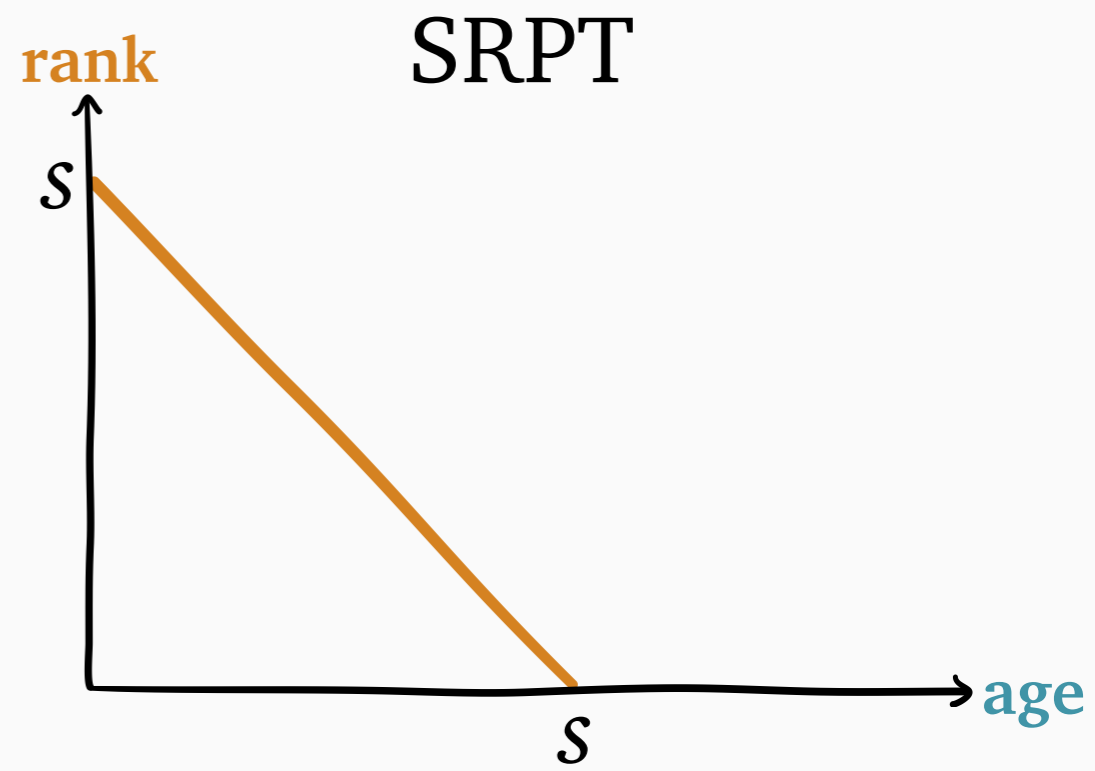
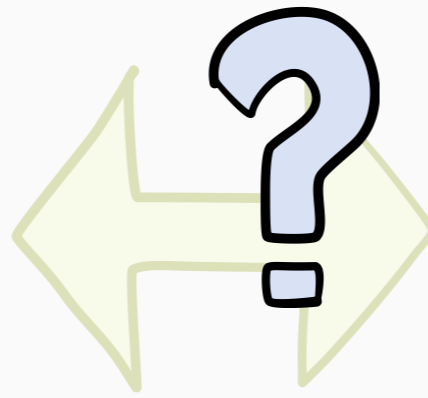
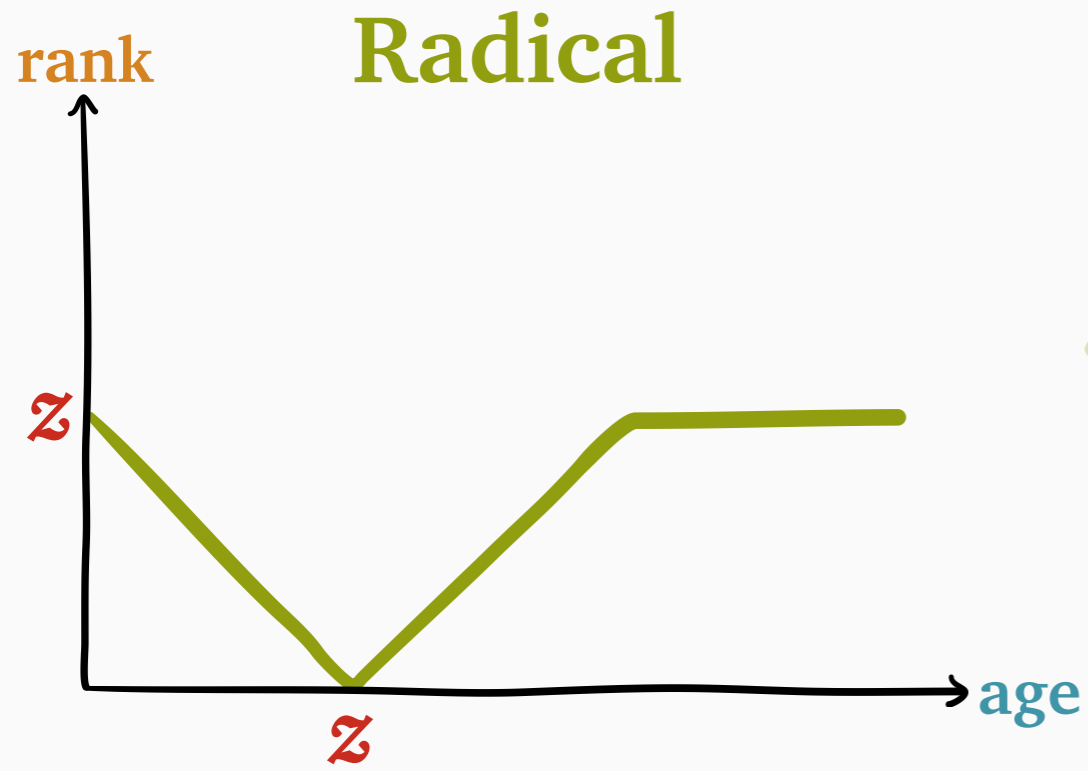




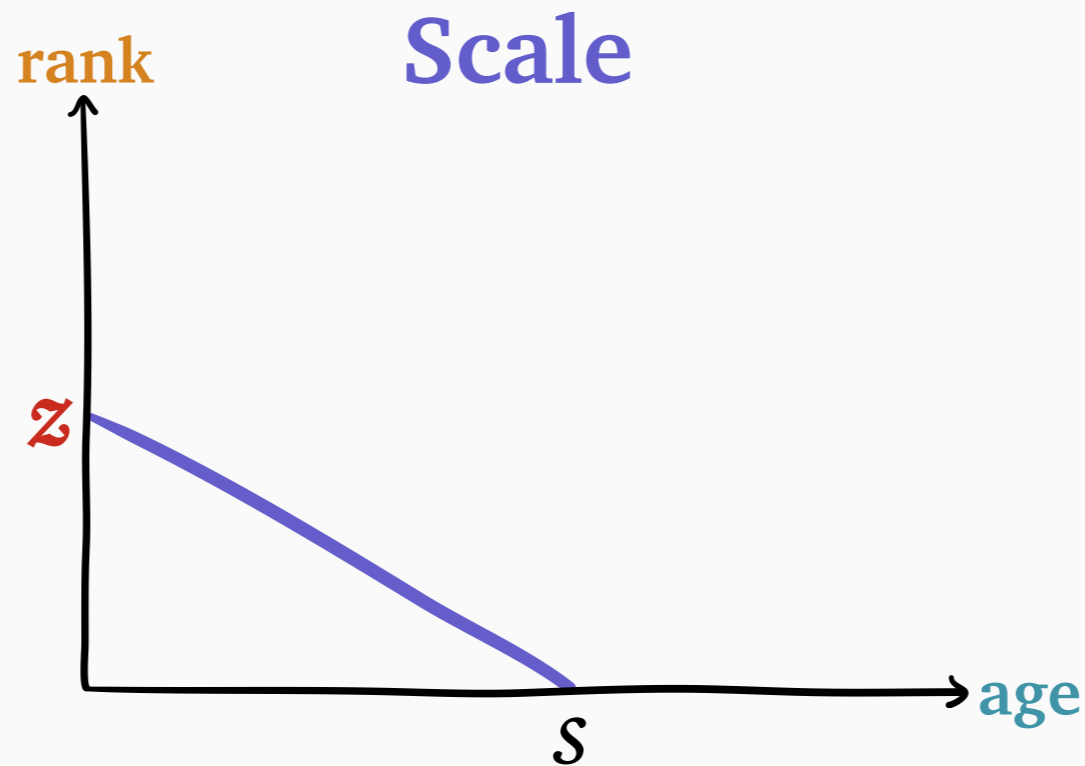






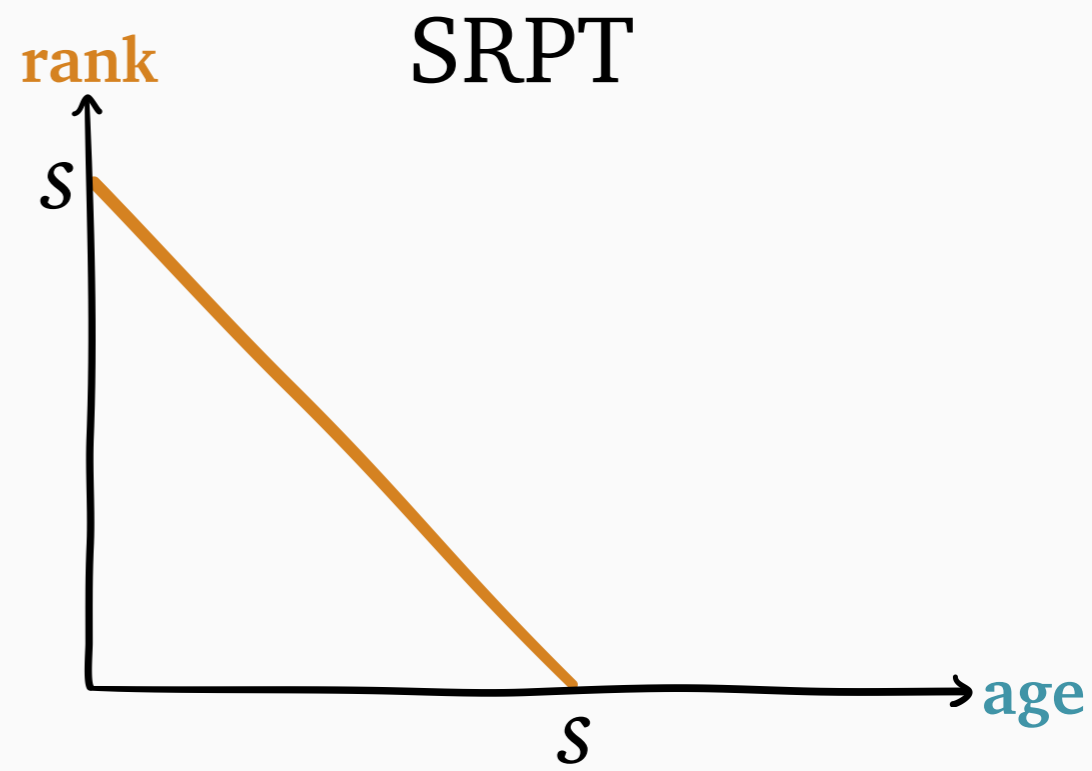
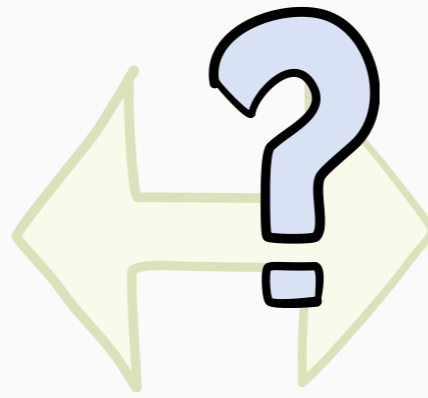
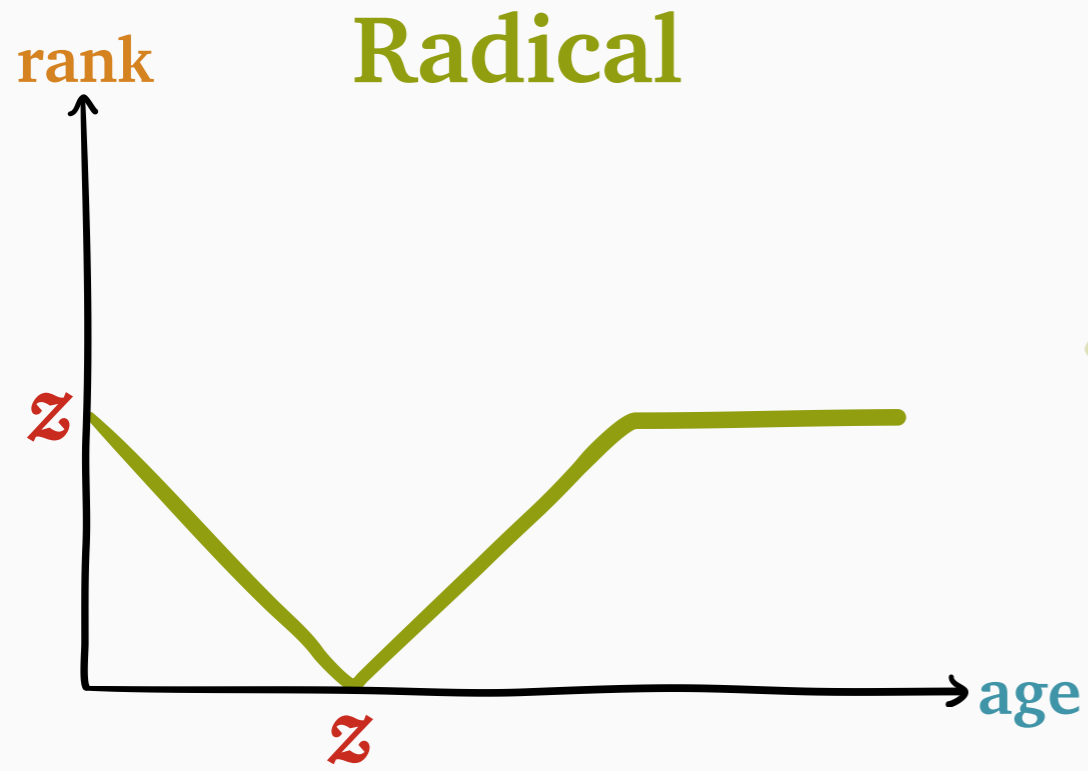


r-work amounts close enough



WINE





rank functions
close enough

r-work amounts
close enough

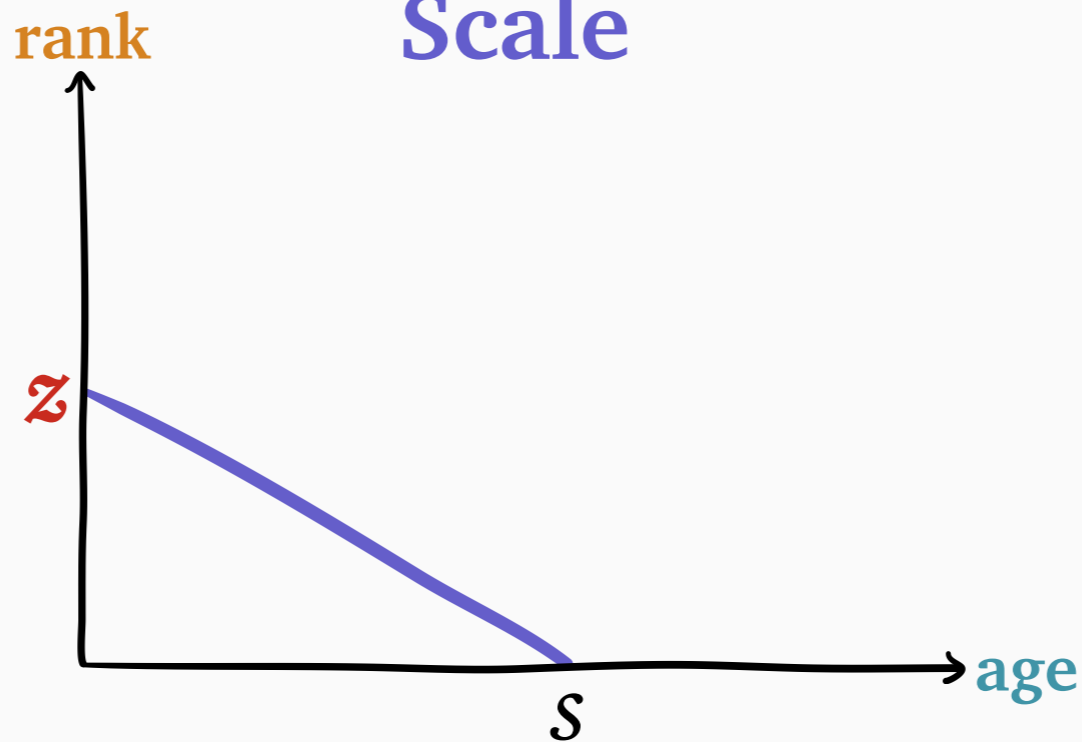
SOAP

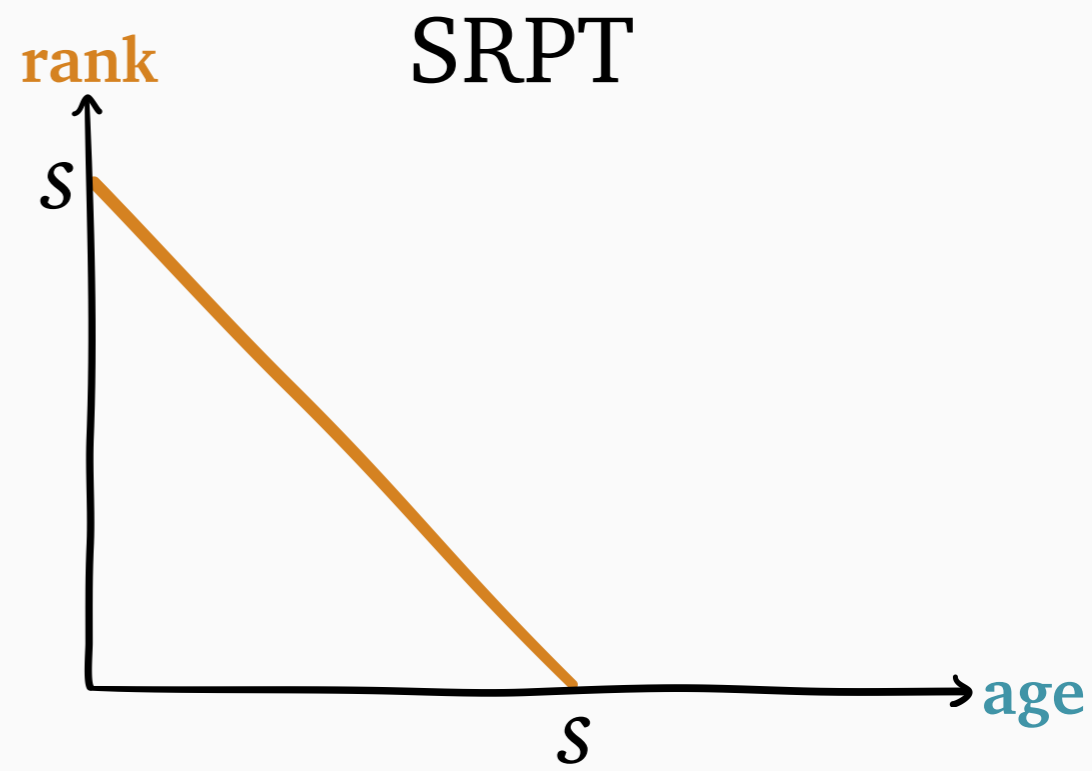
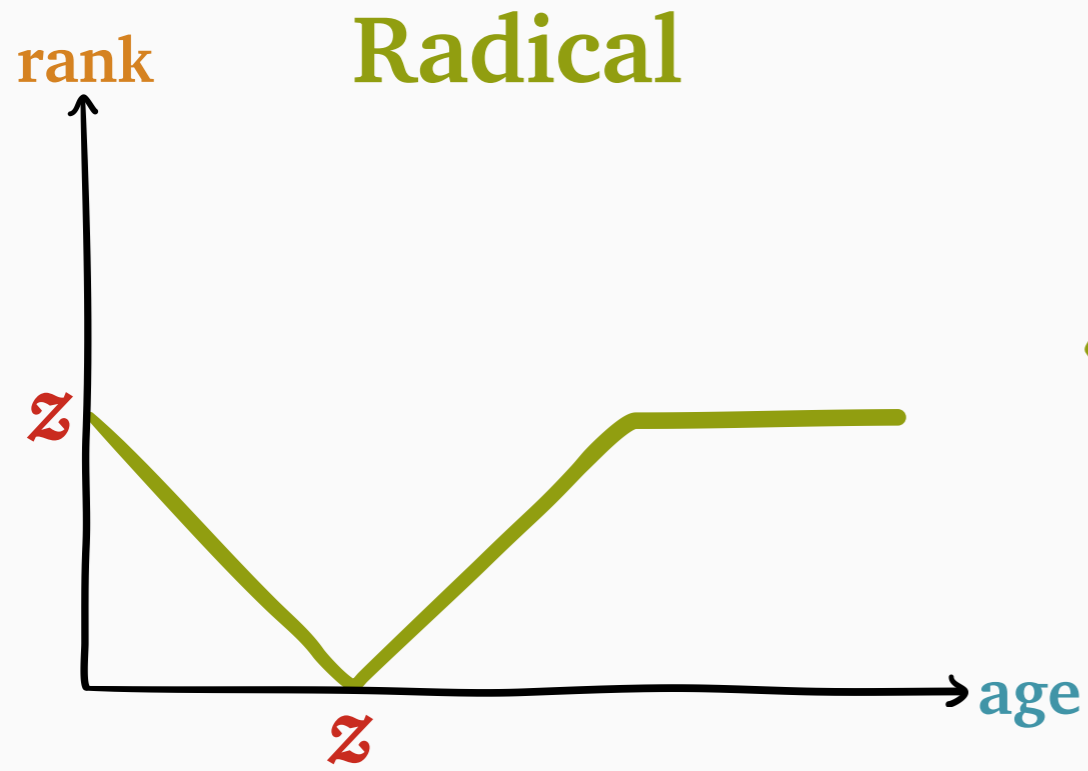
Scully, Harchol-Balter,
& Scheller-Wolf
(SIGMETRICS 2018)

Scale



WINE





rank functions
close enough

r-work amounts
close enough

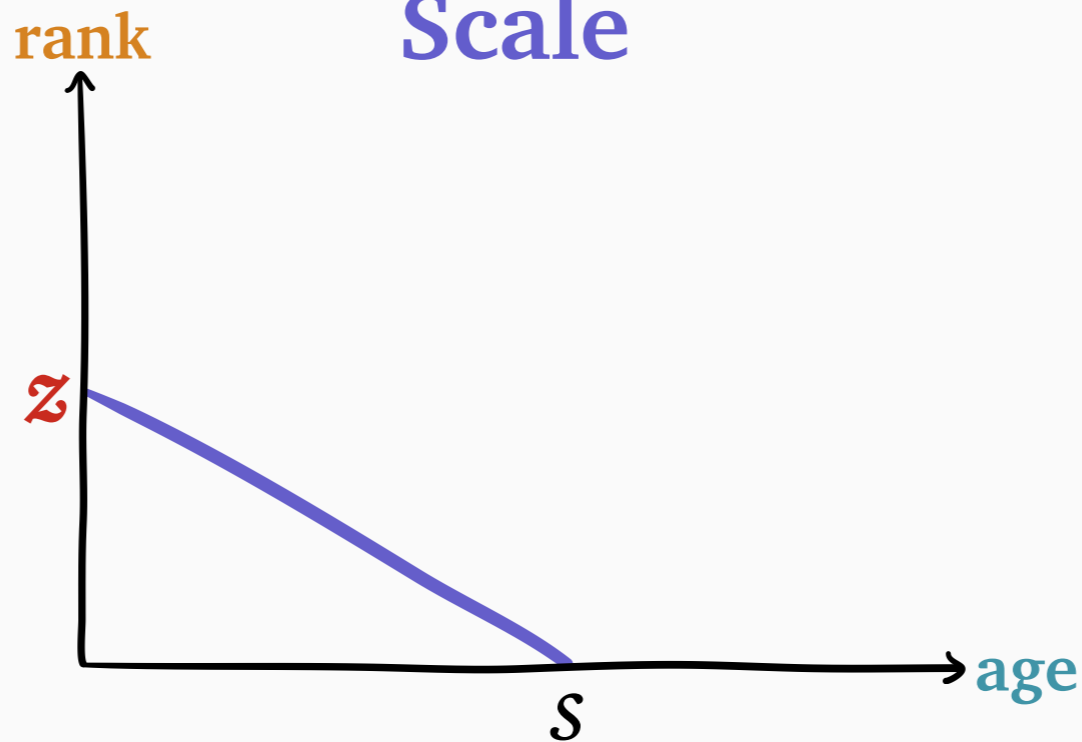
 **SOAP**

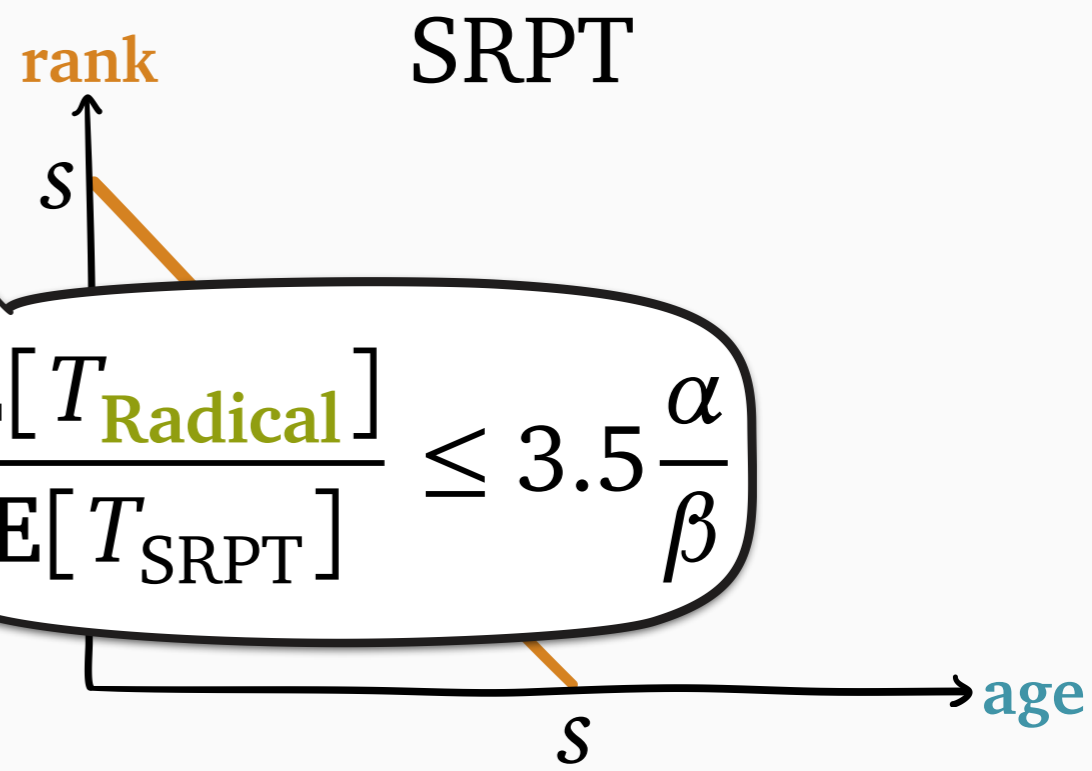
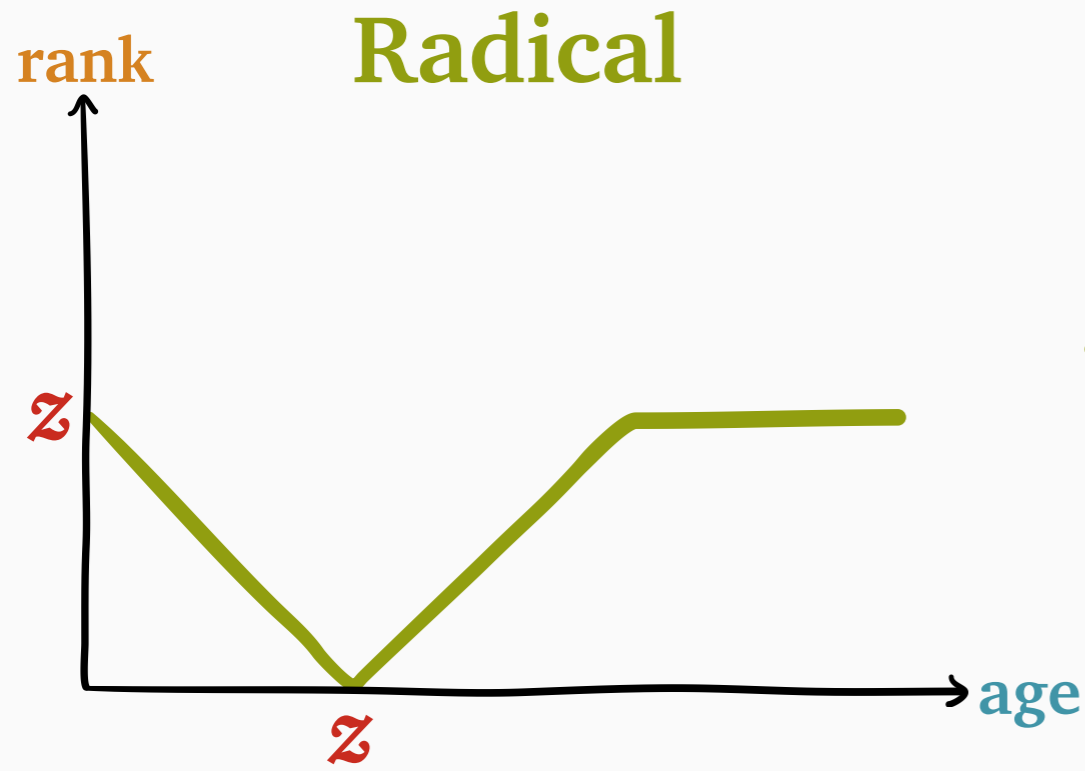
Scully, Harchol-Balter,
& Scheller-Wolf
(SIGMETRICS 2018)

Scale



WINE





$$\frac{E[T_{\text{Radical}}]}{E[T_{\text{SRPT}}]} \leq 3.5 \frac{\alpha}{\beta}$$

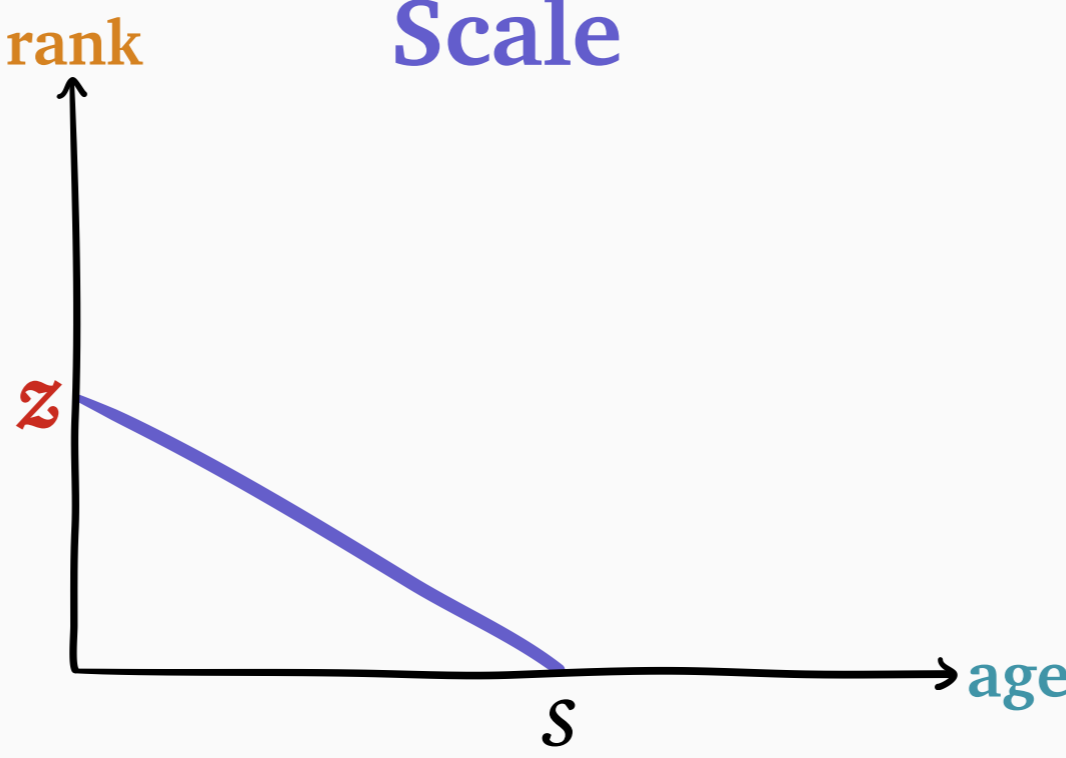
rank functions close enough

r -work amounts close enough

SOAP

Scully, Harchol-Balter,
& Scheller-Wolf
(SIGMETRICS 2018)

Scale



SRPT vs. Scale proof sketch

Lemma:

$$\mathbf{E}[W_{\text{Scale}}(r)] \leq \mathbf{E}[W_{\text{SRPT}}\left(\frac{\alpha}{\beta}r\right)]$$

Key steps:



SRPT vs. Scale proof sketch

Lemma:

$$\mathbf{E}[W_{\text{SRPT}}(\mathbf{r})] \leq \mathbf{E}[W_{\text{Scale}}(\mathbf{r})] \leq \mathbf{E}\left[W_{\text{SRPT}}\left(\frac{\alpha}{\beta}\mathbf{r}\right)\right]$$

Key steps:



SRPT vs. Scale proof sketch

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Key steps:

1. **SRPT** minimizes mean \mathbf{r} -work



SRPT vs. Scale proof sketch

Lemma:


$$\mathbf{E}[W_{\text{SRPT}}(\mathbf{r})] \leq \mathbf{E}[W_{\text{Scale}}(\mathbf{r})] \leq \mathbf{E}\left[W_{\text{SRPT}}\left(\frac{\alpha}{\beta}\mathbf{r}\right)\right]$$


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Key steps:

1. **SRPT** minimizes mean \mathbf{r} -work
2. **Scale** minimizes mean **noise-scaled**- \mathbf{r} -work



SRPT vs. Scale proof sketch

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filters using **Scale's rank**
instead of **SRPT's rank**

SRPT vs. Scale proof sketch

Lemma:


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Key steps:


1. **SRPT** minimizes mean \mathbf{r} -work
2. **Scale** minimizes mean **noise-scaled- \mathbf{r}** -work
3. Under any policy,



filters using **Scale's rank**
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SRPT vs. Scale proof sketch

Lemma:


$$\mathbf{E}[W_{\text{SRPT}}(\mathbf{r})] \leq \mathbf{E}[W_{\text{Scale}}(\mathbf{r})] \leq \mathbf{E}\left[W_{\text{SRPT}}\left(\frac{\alpha}{\beta}\mathbf{r}\right)\right]$$

Key steps:

1. **SRPT** minimizes mean \mathbf{r} -work
2. **Scale** minimizes mean **noise-scaled**- \mathbf{r} -work
3. Under any policy,

$$\mathbf{r}\text{-work} \leq \mathbf{noise-scaled}\text{-}\alpha\mathbf{r}\text{-work} \leq \frac{\alpha}{\beta}\mathbf{r}\text{-work}$$



filters using **Scale's rank** instead of **SRPT's rank**

SRPT vs. Scale proof sketch

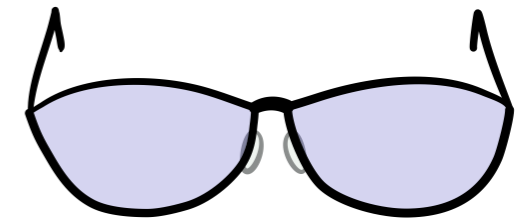
Lemma:

$$\mathbb{E}[W_{\text{SRPT}}(r)] \leq \mathbb{E}[W_{\text{Scale}}(r)] \leq \mathbb{E}\left[W_{\text{SRPT}}\left(\frac{\alpha}{\beta}r\right)\right]$$

Key steps:

1. SRPT minimizes mean r -work
2. Scale minimizes mean noise-scaled- r -work
3. Under any policy,

$$r\text{-work} \leq \text{noise-scaled-}\alpha r\text{-work} \leq \frac{\alpha}{\beta}r\text{-work}$$



filters using Scale's rank instead of SRPT's rank

