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Asymptotic diffusion analysis of RQ system M/M/1 with unreliable server

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Abstract. The paper considers a single-line retrial queueing system with an unreliable server. Queueing systems are called unreliable if their servers may fail from time to time and require restoration (repair), only after which they can resume servicing customers. The input of the system is a simple Poisson flow of customers. The service time and uptime of the server are distributed exponentially. An incoming customer try to get service. The server can be free, busy or under repair. The customer is serviced immediately if the server is free. If it is busy or under repair, the customer goes into orbit. And after a random time it tries to get service again. The study is carried out by the method of asymptotically diffusion analysis under the condition of a large delay of requests in orbit. In this work, the transfer coefficient and diffusion coefficient were found and a diffusion approximation was constructed.

Key words and phrases: retrial queueing system, asymptotic diffusion method, unreliable device

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1. Introduction

Queueing systems with repeated requests are quite often used in various areas of telecommunications. Modern information processing systems often encounter unstable operating conditions, such as overloads, failures, and resource limitations. Under these conditions, conventional retrial queueing (RQ) systems may not be able to process all incoming requests, resulting in lost information and poor performance [1–4].

Repetitive request systems offer a solution to this problem by providing a mechanism for processing requests that cannot be fulfilled immediately. Instead of discarding such requests, they are resubmitted to the queue after a certain time, increasing the likelihood of successful completion of service. The most complete and detailed description of RQ systems and their detailed comparison with classical queueing systems was reflected in [5–7].

There are different types of unreliability. For example, the works [8–10] consider the unreliability of the server as a breakdown. The authors in [11–14] consider an unreliable server with collisions or conflicts during simultaneous access to the server.

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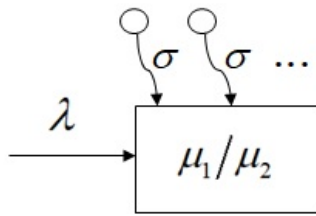


Figure 1. Model of retrial queueing system M/M/1 with unreliable server

This problem is especially relevant when it comes to unreliable servers that can fail due to software errors, hardware malfunctions or external factors. Server failures can lead to data loss, interruption of services, and decreased performance.

If the server fails while servicing the request, it goes to repair. A request under maintenance goes into orbit and awaits recovery of the server. A fairly large number of works are devoted to systems with unreliable server [15–20].

To understand the behavior of systems with repeated requests and evaluate their performance, it is necessary to use analytical methods.

In this paper, we consider a single-line queueing system with an unreliable server. We will conduct the study using the method of asymptotic diffusion analysis. It has been proven that the accuracy of the diffusion approximation exceeds the accuracy of the Gaussian approximation calculated in [21].

2. System description

Any data network, having generated customers, sends them to a shared resource (server). If the server is free, then the customer is served. If the server fails while servicing a customer, it is sent for repair, and the customers go into orbit.

Let’s consider an RQ system with an unreliable server, the input of which receives a simple flow of customers with parameter λ . The request is served by the server at a random time, distributed according to an exponential law with the parameter μ_1 . An unreliable server can be in one of the following states: idle, busy, or under repair. If the server is idle and an entry customer is received, the server immediately begins servicing the incoming customer. If a customer arrives at a time when the server is busy, then the received customer goes into orbit and waits for the opportunity to occupy the server at the next attempt.

After a random delay, a customer with intensity σ again contacts the device with an attempt to capture it (see Fig. 1). The server’s uptime is distributed according to an exponential law with parameter γ_1 if the server is idle, and with parameter γ_2 , if the server is busy. As soon as a breakdown occurs, the server is sent for repair. All incoming customers go into orbit. The recovery time after repair is distributed exponentially with the parameter μ_2 .

The goal of the work is to study such a system, as well as to find its main characteristics.

3. Kolmogorov equations

Let us denote by $P\{i(t) = i, k(t) = k, n(t) = n\} = P(k, i, t)$ —the probability that at a given time t the server is in state k and in the orbit of i customers. The probability distribution $P(k, i, t)$ satisfies the

following system of equations:

$$\begin{aligned}
 P_0(i, t + \Delta t) &= (1 - \lambda \Delta t)(1 - i\sigma \Delta t)(1 - \gamma_1 \Delta t)P_0(i, t) + \mu_1 \Delta t P_1(i, t) + \\
 &\quad + \mu_2 \Delta t P_2(i, t) + o(\Delta t), \\
 P_1(i, t + \Delta t) &= (1 - \lambda \Delta t)(1 - \mu_1 \Delta t)(1 - \gamma_2 \Delta t)P_1(i, t) + \lambda \Delta t P_0(i, t) + \\
 &\quad + \sigma(i + 1) \Delta t P_0(i + 1, t) + \lambda P_1(i - 1, t) + o(\Delta t), \\
 P_2(i, t + \Delta t) &= (1 - \lambda \Delta t)(1 - \mu_2 \Delta t)P_2(i, t) + \gamma_1 \Delta t P_0(i, t) + \\
 &\quad + \gamma_2 \Delta t P_1(i - 1, t) + \lambda \Delta t P_2(i - 1, t) + o(\Delta t).
 \end{aligned}$$

Let’s create a system of Kolmogorov differential equations:

$$\begin{cases}
 \frac{\partial P_0(i, t)}{\partial t} = -(\lambda + i\sigma + \gamma_1)P_0(i, t) + \mu_1 P_1(i, t) + \mu_2 P_2(i, t), \\
 \frac{\partial P_1(i, t)}{\partial t} = -(\lambda + \mu_1 + \gamma_2)P_1(i, t) + \lambda P_0(i, t) + \\
 \quad + \sigma(i + 1)P_0(i + 1, t) + \lambda P_1(i - 1, t), \\
 \frac{\partial P_2(i, t)}{\partial t} = -(\lambda + \mu_2)P_2(i, t) + \gamma_1 P_0(i, t) + \gamma_2 P_1(i - 1, t) + \lambda P_2(i - 1, t).
 \end{cases} \tag{1}$$

Let us write down the partial characteristic functions:

$$H_k(u, t) = \sum_{i=0}^{\infty} e^{iuj} P_k(i, t), \quad k = \{0, 1, 2\},$$

where $j = \sqrt{-1}$.

Multiplying the equations of the system (1) by e^{iuj} , we obtain

$$\begin{cases}
 \frac{\partial H_0(i, t)}{\partial t} = -(\lambda + \gamma_1)H_0(u, t) + j\sigma e^{ju} \frac{\partial H_0(u, t)}{\partial u} + \\
 \quad + \mu_1 H_1(u, t) + \mu_2 H_2(u, t), \\
 \frac{\partial H_1(i, t)}{\partial t} = -(\lambda + \mu_1 + \gamma_2)H_1(u, t) + \lambda H_0(u, t) - \\
 \quad - j\sigma \frac{\partial H_0(u, t)}{\partial u} + \lambda e^{ju} H_1(u, t), \\
 \frac{\partial H_2(i, t)}{\partial t} = -(\lambda + \mu_2)H_2(u, t) + \gamma_1 H_0(u, t) + \\
 \quad + \gamma_2 e^{ju} H_1(u, t) + \lambda e^{ju} H_2(u, t).
 \end{cases} \tag{2}$$

Summing up the equations of the system (2), we write the equation for the characteristic function

$$H(u, t) = H_0(u, t) + H_1(u, t) + H_2(u, t),$$

then we get

$$\frac{\partial H(u, t)}{\partial t} = (e^{ju} - 1) \left(H_1(u, t)(\lambda + \gamma_2) + H_2(u, t)\lambda + j\sigma \frac{\partial H_0(u, t)}{\partial u} \right). \tag{3}$$

We will find a characteristic function of the number of customers in orbit under the condition of a long delay. We will investigate in two stages.

4. Stage 1. Getting the transfer coefficient

Let us introduce the substitutions in the system (2) and the equation (3)

$$\sigma = \varepsilon, \quad \tau = \varepsilon t, \quad u = \varepsilon \omega, \quad H_k(u, t) = F_k(\omega, \tau, \varepsilon), \quad k = \{0, 1, 2\}.$$

Then we get the following system:

$$\begin{cases} \varepsilon \frac{\partial F_0(\omega, \tau, \varepsilon)}{\partial \tau} = -(\lambda + \gamma_1)F_0(\omega, \tau, \varepsilon) + j e^{j\varepsilon\omega} \frac{\partial F_0(\omega, \tau, \varepsilon)}{\partial \omega} + \\ \quad + \mu_1 F_1(\omega, \tau, \varepsilon) + \mu_2 F_2(\omega, \tau, \varepsilon), \\ \varepsilon \frac{\partial F_1(\omega, \tau, \varepsilon)}{\partial \tau} = -(\lambda + \mu_1 + \gamma_2)F_1(\omega, \tau, \varepsilon) + \lambda F_0(\omega, \tau, \varepsilon) - \\ \quad - j \frac{\partial F_0(\omega, \tau, \varepsilon)}{\partial \omega} + \lambda e^{j\varepsilon\omega} F_1(\omega, \tau, \varepsilon), \\ \varepsilon \frac{\partial F_2(\omega, \tau, \varepsilon)}{\partial \tau} = -(\lambda + \mu_2)F_2(\omega, \tau, \varepsilon) + \gamma_1 F_0(\omega, \tau, \varepsilon) + \\ \quad + \gamma_2 e^{j\varepsilon\omega} F_1(\omega, \tau, \varepsilon) + \lambda e^{j\varepsilon\omega} F_2(\omega, \tau, \varepsilon). \end{cases} \tag{4}$$

The equation (3) will take the form:

$$\varepsilon \frac{\partial F(\omega, \tau, \varepsilon)}{\partial \tau} = (e^{j\varepsilon\omega} - 1) \left(F_1(\omega, \tau, \varepsilon)(\lambda + \gamma_2) + F_2(\omega, \tau, \varepsilon)\lambda + j \frac{\partial F_0(\omega, \tau, \varepsilon)}{\partial \omega} \right). \tag{5}$$

In the system (4) and the equation (5), we decompose the exponent into a Taylor series:

$$e^{j\omega\varepsilon} = 1 + j\omega\varepsilon, \quad \lim_{\varepsilon \rightarrow 0} \frac{e^{j\omega\varepsilon}}{\varepsilon} = j\omega.$$

Let us perform the transition to the limit at $\varepsilon \rightarrow 0$, then we obtain:

$$\begin{cases} -(\lambda + \gamma_1)F_0(\omega, \tau) + j \frac{\partial F_0(\omega, \tau)}{\partial \omega} + \mu_1 F_1(\omega, \tau) + \mu_2 F_2(\omega, \tau) = 0, \\ -(\mu_1 + \gamma_2)F_1(\omega, \tau) + \lambda F_0(\omega, \tau) - j \frac{\partial F_0(\omega, \tau)}{\partial \omega} = 0, \\ -\mu_2 F_2(\omega, \tau) + \gamma_1 F_0(\omega, \tau) + \gamma_2 F_1(\omega, \tau) = 0. \end{cases} \tag{6}$$

$$\frac{\partial F(\omega, \tau)}{\partial \tau} = j\omega \left(F_1(\omega, \tau)(\lambda + \gamma_2) + F_2(\omega, \tau)\lambda + j \frac{\partial F_0(\omega, \tau)}{\partial \omega} \right). \tag{7}$$

We will find a solution to the system (6) and the equation (7) in the form:

$$F_k(\omega, \tau) = R_k e^{j\omega x(\tau)}, \quad k = \{0, 1, 2\},$$

where R_k has the meaning of the stationary probability that the server is in state k , and $x(\tau)$ is a scalar function of the argument τ , which determines at $\varepsilon \rightarrow 0$ the average value $\sigma i(\tau/\sigma)$ of the number of customers in orbit normalized by the value at $\varepsilon = \sigma$.

Then the system (6) and the equation (7) will take the form:

$$\begin{cases} -(\lambda + \gamma_1 + x(\tau))R_0 + \mu_1 R_1 + \mu_2 R_2 = 0, \\ (\lambda + x(\tau))R_0 - (\mu_1 + \gamma_2)R_1 = 0, \\ \gamma_1 R_0 + \gamma_2 R_1 - \mu_2 R_2 = 0. \end{cases} \tag{8}$$

The probabilities R_k can be found from the system (6) taking into account the normalization condition $R_0 + R_1 + R_2 = 1$.

Since the coefficient of the system of equations (6) depends on x , then R_k can also be written as $R_k(x)$.

$$R_0 = \frac{\mu_2(\mu_1 + \gamma_2)}{(\gamma_1 + \lambda + \mu_2 + x(\tau))\gamma_2 + (\lambda + \mu_1 + x(\tau))\mu_2 + \gamma_1\mu_1},$$

$$R_1 = \frac{(\lambda + x(\tau))\mu_2}{(\gamma_1 + \lambda + \mu_2 + x(\tau))\gamma_2 + (\lambda + \mu_1 + x(\tau))\mu_2 + \gamma_1\mu_1},$$

$$R_2 = \frac{(\lambda + \gamma_1 + x(\tau))\gamma_2 + \gamma_1\mu_1}{(\gamma_1 + \lambda + \mu_2 + x(\tau))\gamma_2 + (\lambda + \mu_1 + x(\tau))\mu_2 + \gamma_1\mu_1}.$$

From the equation (7) we get:

$$x'(\tau) = -x(\tau)R_0 + (\lambda + \gamma_2)R_1 + \lambda R_2.$$

Let us denote the function $a(x) = x'(\tau)$, then

$$a(x) = -x(\tau)R_0 + (\lambda + \gamma_2)R_1 + \lambda R_2,$$

where $a(x)$ is the transfer coefficient.

5. Stage 2. Centering and obtaining the diffusion coefficient

Let us introduce the substitutions in the system (2) and the equation (3)

$$H_k(u, t) = H_k^{(2)}(u, t)e^{j\frac{u}{\sigma}x(t)}, \quad k = \{0, 1, 2\},$$

we get

$$\left\{ \begin{aligned} &\frac{\partial H_0^{(2)}(u, t)}{\partial t} + H_0^{(2)}(u, t)jux'(\sigma t) = -(\lambda + \gamma_1)H_0^{(2)}(u, t) + \\ &\quad + j\sigma e^{ju} \left(\frac{\partial H_0^{(2)}(u, t)}{\partial u} + H_0^{(2)}(u, t)j\frac{1}{\sigma}x(\sigma t) \right) + \\ &\quad + \mu_1 H_1^{(2)}(u, t) + \mu_2 H_2^{(2)}(u, t) = 0, \\ &\frac{\partial H_1^{(2)}(u, t)}{\partial t} + H_1^{(2)}(u, t)jux'(\sigma t) = -(\lambda + \mu_1 + \gamma_2)H_1^{(2)}(u, t) + \\ &\quad + \lambda H_0^{(2)}(u, t) - j\sigma \left(\frac{\partial H_0^{(2)}(u, t)}{\partial u} + H_0^{(2)}(u, t)j\frac{1}{\sigma}x(\sigma t) \right) + \\ &\quad + \lambda e^{ju} H_1^{(2)}(u, t) = 0, \\ &\frac{\partial H_2^{(2)}(u, t)}{\partial t} + H_2^{(2)}(u, t)jux'(\sigma t) = -(\lambda + \mu_2)H_2^{(2)}(u, t) + \\ &\quad + \gamma_1 H_0^{(2)}(u, t) + \gamma_2 e^{ju} H_1^{(2)}(u, t) + \lambda e^{ju} H_2^{(2)}(u, t) = 0. \end{aligned} \right. \tag{9}$$

$$\frac{\partial H^{(2)}(u, t)}{\partial t} + H^{(2)}(u, t)jux'(\sigma t) = (e^{ju} - 1) \left(H_1^{(2)}(u, t)(\lambda + \gamma_2) + H_2^{(2)}(u, t)\lambda + j\sigma \left(\frac{\partial H_0^{(2)}(u, t)}{\partial u} + H_0^{(2)}(u, t)j\frac{1}{\sigma}x(\sigma t) \right) \right). \tag{10}$$

Let us introduce the substitutions in the system (9) and the equation (10)

$$\sigma = \varepsilon^2, \quad \tau = \varepsilon^2 t, \quad u = \varepsilon \omega, \quad H_k^{(2)}(u, t) = F_k^{(2)}(\omega, \tau, \varepsilon), \quad k = \{0, 1, 2\}.$$

Then we obtain:

$$\left\{ \begin{aligned} \varepsilon^2 \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F_0^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \gamma_1) F_0^{(2)}(\omega, \tau, \varepsilon) + \\ &+ j \varepsilon e^{j \varepsilon \omega} \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} - e^{j \varepsilon \omega} F_0^{(2)}(\omega, \tau, \varepsilon) x(\tau) + \\ &+ \mu_1 F_1^{(2)}(\omega, \tau, \varepsilon) + \mu_2 F_2^{(2)}(\omega, \tau, \varepsilon), \\ \varepsilon^2 \frac{\partial F_1^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F_1^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \mu_1 + \gamma_2) \times \\ &\times F_1^{(2)}(\omega, \tau, \varepsilon) + \lambda F_0^{(2)}(\omega, \tau, \varepsilon) - j \varepsilon \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} + \\ &+ F_0^{(2)}(\omega, \tau, \varepsilon) x(\tau) + \lambda e^{j \varepsilon \omega} F_1^{(2)}(\omega, \tau, \varepsilon), \\ \varepsilon^2 \frac{\partial F_2^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F_2^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \mu_2) F_2^{(2)}(\omega, \tau, \varepsilon) + \\ &+ \gamma_1 F_0^{(2)}(\omega, \tau, \varepsilon) + \gamma_2 e^{j \varepsilon \omega} F_1^{(2)}(\omega, \tau, \varepsilon) + \lambda e^{j \varepsilon \omega} F_2^{(2)}(\omega, \tau, \varepsilon). \end{aligned} \right. \quad (11)$$

$$\begin{aligned} \varepsilon^2 \frac{\partial F^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= (e^{j \varepsilon \omega} - 1) \times \\ &\times \left(F_1^{(2)}(\omega, \tau, \varepsilon) (\lambda + \gamma_2) + F_2^{(2)}(\omega, \tau, \varepsilon) \lambda + \right. \\ &\left. + j \varepsilon \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} - F_0^{(2)}(\omega, \tau, \varepsilon) x(\tau) \right). \end{aligned} \quad (12)$$

In the system (11), we expand the exponential in a Taylor series and group the terms of order of smallness not higher than ε^2 .

$$\left\{ \begin{aligned} F_0^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \gamma_1) F_0^{(2)}(\omega, \tau, \varepsilon) + \\ &+ j \varepsilon (1 + j \omega \varepsilon) \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} - (1 + j \omega \varepsilon) F_0^{(2)}(\omega, \tau, \varepsilon) x(\tau) + \\ &+ \mu_1 F_1^{(2)}(\omega, \tau, \varepsilon) + \mu_2 F_2^{(2)}(\omega, \tau, \varepsilon) + O(\varepsilon^2), \\ F_1^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \mu_1 + \gamma_2) F_1^{(2)}(\omega, \tau, \varepsilon) + \\ &+ \lambda F_0^{(2)}(\omega, \tau, \varepsilon) - j \varepsilon \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} + F_0^{(2)}(\omega, \tau, \varepsilon) x(\tau) + \\ &+ \lambda (1 + j \omega \varepsilon) F_1^{(2)}(\omega, \tau, \varepsilon) + O(\varepsilon^2), \\ F_2^{(2)}(\omega, \tau, \varepsilon) j \varepsilon \omega a(x, \tau) &= -(\lambda + \mu_2) F_2^{(2)}(\omega, \tau, \varepsilon) + \gamma_1 F_0^{(2)}(\omega, \tau, \varepsilon) + \\ &+ \gamma_2 (1 + j \omega \varepsilon) F_1^{(2)}(\omega, \tau, \varepsilon) + \lambda (1 + j \omega \varepsilon) F_2^{(2)}(\omega, \tau, \varepsilon) + O(\varepsilon^2). \end{aligned} \right. \quad (13)$$

We will find a solution to the system (13) in the form:

$$F_k^{(2)}(\omega, \tau, \varepsilon) = \Phi(\omega, \tau) (R_k + j \omega \varepsilon f_k) + O(\varepsilon^2), \quad k = \{0, 1, 2\}, \quad (14)$$

where $R_k = R_k(x, \tau)$.

Substituting expansion (14) into the system (13), we obtain

$$\left\{ \begin{aligned} \Phi(\omega, \tau)j\epsilon\omega R_0 a(x, \tau) &= -(\lambda + \gamma_1)\Phi(\omega, \tau)R_0 - (\lambda + \gamma_1)\Phi(\omega, \tau)j\omega\epsilon f_0 + \\ &\quad + j\epsilon \frac{\partial\Phi(\omega, \tau)}{\partial\omega} R_0 - \Phi(\omega, \tau)R_0 x(\tau) - j\omega\epsilon\Phi(\omega, \tau)R_0 x(\tau) - \\ &\quad - \Phi(\omega, \tau)j\omega\epsilon f_0 x(\tau) + \mu_1\Phi(\omega, \tau)R_1 + \mu_1\Phi(\omega, \tau)j\omega\epsilon f_1 + \\ &\quad + \mu_2\Phi(\omega, \tau)R_2 + \mu_2\Phi(\omega, \tau)j\omega\epsilon f_2 + O(\epsilon^2), \\ \Phi(\omega, \tau)j\epsilon\omega R_1 a(x, \tau) &= -(\mu_1 + \gamma_2)\Phi(\omega, \tau)R_1 + \lambda j\omega\epsilon\Phi(\omega, \tau)R_1 - \\ &\quad - (\mu_1 + \gamma_2)\Phi(\omega, \tau)j\omega\epsilon f_1 + \lambda\Phi(\omega, \tau)R_0 + \lambda\Phi(\omega, \tau)j\omega\epsilon f_0 - \\ &\quad - j\epsilon \frac{\partial\Phi(\omega, \tau)}{\partial\omega} R_0 + \Phi(\omega, \tau)R_0 x(\tau) + \Phi(\omega, \tau)j\omega\epsilon f_0 x(\tau) + O(\epsilon^2), \\ \Phi(\omega, \tau)j\epsilon\omega R_2 a(x, \tau) &= -\mu_2\Phi(\omega, \tau)R_2 + \lambda j\omega\epsilon\Phi(\omega, \tau)R_2 - \\ &\quad - \mu_2\Phi(\omega, \tau)j\omega\epsilon f_2 + \gamma_1\Phi(\omega, \tau)R_0 + \gamma_1\Phi(\omega, \tau)j\omega\epsilon f_0 + \\ &\quad + \gamma_2\Phi(\omega, \tau)R_1 + \gamma_2 j\omega\epsilon\Phi(\omega, \tau)R_1 + \gamma_2 j\omega\epsilon f_1 + O(\epsilon^2). \end{aligned} \right.$$

Taking into account the system (8), we get

$$\left\{ \begin{aligned} \Phi(\omega, \tau)j\epsilon\omega R_0 a(x, \tau) &= -(\lambda + \gamma_1)\Phi(\omega, \tau)j\omega\epsilon f_0 + j\epsilon \frac{\partial\Phi(\omega, \tau)}{\partial\omega} R_0 - \\ &\quad - j\omega\epsilon\Phi(\omega, \tau)R_0 x(\tau) - \Phi(\omega, \tau)j\omega\epsilon f_0 x(\tau) + \mu_1\Phi(\omega, \tau)j\omega\epsilon f_1 + \\ &\quad + \mu_2\Phi(\omega, \tau)j\omega\epsilon f_2 + O(\epsilon^2), \\ \Phi(\omega, \tau)j\epsilon\omega R_1 a(x, \tau) &= \lambda j\omega\epsilon\Phi(\omega, \tau)R_1 - (\mu_1 + \gamma_2)\Phi(\omega, \tau)j\omega\epsilon f_1 + \\ &\quad + \lambda\Phi(\omega, \tau)j\omega\epsilon f_0 - j\epsilon \frac{\partial\Phi(\omega, \tau)}{\partial\omega} R_0 + \Phi(\omega, \tau)j\omega\epsilon f_0 x(\tau) + O(\epsilon^2), \\ \Phi(\omega, \tau)j\epsilon\omega R_2 a(x, \tau) &= \lambda j\omega\epsilon\Phi(\omega, \tau)R_2 - \mu_2\Phi(\omega, \tau)j\omega\epsilon f_2 + \\ &\quad + \gamma_1\Phi(\omega, \tau)j\omega\epsilon f_0 + \gamma_2 j\omega\epsilon\Phi(\omega, \tau)R_1 + \\ &\quad + \gamma_2 j\omega\epsilon f_1 + O(\epsilon^2). \end{aligned} \right. \tag{15}$$

Dividing the equations of the system (15) by $j\omega\epsilon\Phi(\omega, \tau)$ at $\epsilon \rightarrow 0$, we obtain

$$\left\{ \begin{aligned} R_0 a(x, \tau) &= -(\lambda + \gamma_1 + x(\tau))f_0 + \frac{\partial\Phi(\omega, \tau)/\partial\omega}{\omega\Phi(\omega, \tau)} R_0 - R_0 x(\tau) + \\ &\quad + \mu_1 f_1 + \mu_2 f_2, \\ R_1 a(x, \tau) &= \lambda R_1 - (\mu_1 + \gamma_2)f_1 + (\lambda + x(\tau))f_0 - \frac{\partial\Phi(\omega, \tau)/\partial\omega}{\omega\Phi(\omega, \tau)} R_0, \\ R_2 a(x, \tau) &= \lambda R_2 - \mu_2 f_2 + \gamma_1 f_0 + \gamma_2 R_1 + \gamma_2 f_1. \end{aligned} \right. \tag{16}$$

The inhomogeneous system (16) corresponds to the homogeneous system (8), therefore we will seek a solution to the system (16) in the form:

$$f_k = CR_k + g_k - \varphi_k \frac{\partial\Phi(\omega, \tau)/\partial\omega}{\omega\Phi(\omega, \tau)}, \quad k = \{0, 1, 2\}. \tag{17}$$

Substituting the equation (17) into the system (16), we obtain systems with respect to φ_k and g_k :

$$\left\{ \begin{aligned} -(\lambda + \gamma_1 + x(\tau))\varphi_0 + \mu_1\varphi_1 + \mu_2\varphi_2 &= R_0, \\ (\lambda + x(\tau))\varphi_0 - (\mu_1 + \gamma_2)\varphi_1 &= -R_0, \\ \gamma_1\varphi_0 + \gamma_2\varphi_1 - \mu_2\varphi_2 &= 0. \end{aligned} \right. \tag{18}$$

$$\begin{cases} -(\lambda + \gamma_1 + x(\tau))g_0 + \mu_1g_1 + \mu_2g_2 = (a(x, \tau) + x(\tau))R_0, \\ (\lambda + x(\tau))g_0 - (\mu_1 + \gamma_2)g_1 = (a(x, \tau) - \lambda)R_1, \\ \gamma_1g_0 + \gamma_2g_1 - \mu_2g_2 = (a(x, \tau) - \lambda)R_2 - \gamma_2R_1. \end{cases} \tag{19}$$

If we differentiate the equations of the system (8) by x , then the resulting equations are identical to the equations of the system (16), from which we can conclude that in the system (18) the following equalities are satisfied:

$$\varphi_k = \varphi_k(x, \tau) = \frac{\partial R_k(x, \tau)}{\partial x}, \quad \varphi_0 + \varphi_1 + \varphi_2 = 0.$$

Let us consider the system (19), which has an infinite number of solutions, since the determinant of the system matrix is equal to zero, and the rank of the system matrix coincides with the rank of the extended matrix of the system.

To find a solution to the system, we add an additional condition $g_0 + g_1 + g_2 = 0$ to the system (19) and obtain:

$$\begin{aligned} g_0 &= \frac{(-\mu_1 - \gamma_2)(a(x) + x(\tau))R_0 + R_1(\mu_1 - \mu_2)(\lambda - a(x))}{(\lambda + x(\tau) + \gamma_1 + \mu_2)\gamma_2 + (\gamma_1 + \mu_2)\mu_1 + \mu_2(\lambda + x(\tau))}, \\ g_1 &= \frac{(\lambda + x(\tau) + \gamma_1 + \mu_2)(\lambda - a(x))R_1 - R_0(\lambda + x(\tau))(a(x) + x(\tau))}{(\lambda + x(\tau) + \gamma_1 + \mu_2)\gamma_2 + (\gamma_1 + \mu_2)\mu_1 + \mu_2(\lambda + x(\tau))}, \\ g_2 &= \frac{(\gamma_2 + \lambda + \mu_1 + x(\tau))(a(x) + x(\tau))R_0 + R_1(\lambda + x(\tau) + \gamma_1 + \mu_1)(a(x) - \lambda)}{(\lambda + x(\tau) + \gamma_1 + \mu_2)\gamma_2 + (\gamma_1 + \mu_2)\mu_1 + \mu_2(\lambda + x(\tau))}. \end{aligned}$$

Let's return to the equation (12). In this equation we group terms of order of smallness not higher than ε^2 .

$$\begin{aligned} \varepsilon^2 \frac{\partial F^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F^{(2)}(\omega, \tau, \varepsilon)j\varepsilon\omega a(x, \tau) &= \left(j\omega\varepsilon + \frac{(j\omega\varepsilon)^2}{2} \right) \times \\ &\times \left(F_1^{(2)}(\omega, \tau, \varepsilon)(\lambda + \gamma_2) + F_2^{(2)}(\omega, \tau, \varepsilon)\lambda + j\varepsilon \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} - \right. \\ &\left. - F_0^{(2)}(\omega, \tau, \varepsilon)x(\tau) \right). \\ \varepsilon^2 \frac{\partial F^{(2)}(\omega, \tau, \varepsilon)}{\partial \tau} + F^{(2)}(\omega, \tau, \varepsilon)j\varepsilon\omega a(x, \tau) &= j\omega\varepsilon F_1^{(2)}(\omega, \tau, \varepsilon)(\lambda + \gamma_2) + \\ &+ j\omega\varepsilon F_2^{(2)}(\omega, \tau, \varepsilon)\lambda + j^2\omega\varepsilon^2 \frac{\partial F_0^{(2)}(\omega, \tau, \varepsilon)}{\partial \omega} - j\omega\varepsilon F_0^{(2)}(\omega, \tau, \varepsilon)x(\tau) + \\ &+ \frac{(j\omega\varepsilon)^2}{2} F_1^{(2)}(\omega, \tau, \varepsilon)(\lambda + \gamma_2) + \frac{(j\omega\varepsilon)^2}{2} F_2^{(2)}(\omega, \tau, \varepsilon)\lambda - \\ &- \frac{(j\omega\varepsilon)^2}{2} F_0^{(2)}(\omega, \tau, \varepsilon)x(\tau) + O(\varepsilon^3). \end{aligned} \tag{20}$$

Substituting expansion (14) into the equation (20), we obtain

$$\begin{aligned} \varepsilon^2 \frac{\partial \Phi(\omega, \tau, \varepsilon)}{\partial \tau} + j\varepsilon\omega a(x, \tau)\Phi(\omega, \tau)(1 + j\omega\varepsilon(f_0 + f_1 + f_2)) &= \\ = j\omega\varepsilon \left((\lambda + \gamma_2)R_1 + \lambda R_2 - x(\tau)R_0 + j\varepsilon \frac{\partial \Phi(\omega, \tau, \varepsilon)}{\partial \omega} R_0 \right) \Phi(\omega, \tau) + \\ + \frac{(j\omega\varepsilon)^2}{2} ((\lambda + \gamma_2)R_1 + \lambda R_2 - x(\tau)R_0) \Phi(\omega, \tau) + \\ + (j\omega\varepsilon)^2 ((\lambda + \gamma_2)f_1 + \lambda f_2 - x(\tau)f_0) \Phi(\omega, \tau) + O(\varepsilon^3). \end{aligned} \tag{21}$$

Taking into account that $a(x) = -x(\tau)R_0 + (\lambda + \gamma_2)R_1 + \lambda R_2$, we eliminate the terms of the order of smallness ε in the equation (21). Then we reduce by ε^2 and perform the transition to the limit at $\varepsilon \rightarrow 0$.

$$\begin{aligned} & \frac{\partial \Phi(\omega, \tau)}{\partial \tau} + (j\omega)^2 a(x, \tau) \Phi(\omega, \tau) (f_0 + f_1 + f_2) = \\ & = (j\omega)^2 \left(\frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega} R_0 + (\lambda + \gamma_2) f_1 + \lambda f_2 - x(\tau) f_0 \right) \Phi(\omega, \tau) + \\ & + \frac{(j\omega\varepsilon)^2}{2} a(x, \tau) \Phi(\omega, \tau). \end{aligned} \tag{22}$$

Substituting the equation (17) into the equation (22), we obtain the following equation:

$$\begin{aligned} & \frac{\partial \Phi(\omega, \tau)}{\partial \tau} + (j\omega)^2 a(x, \tau) \Phi(\omega, \tau) = (j\omega)^2 \Phi(\omega, \tau) \left((\lambda + \gamma_2) \left(CR_1 + g_1 - \right. \right. \\ & - \varphi_1 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \left. \right) + \lambda \left(CR_2 + g_2 - \varphi_2 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \right) - x(\tau) \left(CR_0 + \right. \\ & \left. + g_0 - \varphi_0 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \right) + \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} R_0 \left. \right) + \frac{(j\omega\varepsilon)^2}{2} a(x, \tau) \Phi(\omega, \tau). \end{aligned} \tag{23}$$

In the system (23), terms containing C are destroyed, then we obtain:

$$\begin{aligned} & \frac{\partial \Phi(\omega, \tau)}{\partial \tau} = (j\omega)^2 \Phi(\omega, \tau) \left((\lambda + \gamma_2) \left(g_1 - \varphi_1 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \right) + \right. \\ & + \lambda \left(g_2 - \varphi_2 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \right) - x(\tau) \left(g_0 - \varphi_0 \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \right) + \\ & \left. + \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} R_0 \right) + \frac{(j\omega\varepsilon)^2}{2} a(x, \tau) \Phi(\omega, \tau). \end{aligned} \tag{24}$$

Let us rewrite the equation (24) by collecting identical terms.

$$\begin{aligned} & \frac{\partial \Phi(\omega, \tau)}{\partial \tau} = - (j\omega)^2 \Phi(\omega, \tau) \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\omega \Phi(\omega, \tau)} \left((\lambda + \gamma_2) \varphi_1 + \lambda \varphi_2 - \right. \\ & - x(\tau) \varphi_0 - R_0 \left. \right) + (j\omega)^2 \Phi(\omega, \tau) \left((\lambda + \gamma_2) g_1 + \lambda g_2 - x(\tau) g_0 \right) + \\ & + \frac{(j\omega\varepsilon)^2}{2} a(x, \tau) \Phi(\omega, \tau). \end{aligned} \tag{25}$$

Let us pay attention to the multiplier in the first term of the equation (25), then we get:

$$\begin{aligned} -x(\tau) \varphi_0 + (\lambda + \gamma_2) \varphi_1 + \lambda \varphi_2 - R_0 & = -x(\tau) \frac{\partial R_0(x)}{\partial x} + (\lambda + \gamma_2) \frac{\partial R_1(x)}{\partial x} + \\ & + \lambda \frac{\partial R_2(x)}{\partial x} - R_0(x) = a'(x). \end{aligned}$$

Then the equation (25) will take the form:

$$\begin{aligned} & \frac{\partial \Phi(\omega, \tau)}{\partial \tau} = \omega \frac{\partial \Phi(\omega, \tau) / \partial \omega}{\Phi(\omega, \tau)} a'(x) + \frac{(j\omega\varepsilon)^2}{2} \Phi(\omega, \tau) (a(x, \tau) + 2((\lambda + \gamma_2) g_1 + \\ & + \lambda g_2 - x(\tau) g_0)). \end{aligned}$$

Let us denote

$$b(x) = a(x, \tau) + 2((\lambda + \gamma_2) g_1(x) + \lambda g_2(x) - x(\tau) g_0(x)),$$

we obtain:

$$\frac{\partial \Phi(\omega, \tau)}{\partial \tau} = a'(x)\omega \frac{\partial \Phi(\omega, \tau)/\partial \omega}{\Phi(\omega, \tau)} + b(x) \frac{(j\omega\varepsilon)^2}{2} \Phi(\omega, \tau). \tag{26}$$

In this equation, function $b(x)$ is the diffusion coefficient of the diffusion process for which the transfer coefficient is function $a(x)$.

6. Construction of diffuse approximation

Next, applying the inverse Fourier transform to the equation (26), we move on to the equation for the probability density.

Taking into account the following ratios:

$$\left\{ \begin{aligned} \omega \frac{\partial \Phi(\omega, \tau)}{\partial \omega} &= - \int_{-\infty}^{\infty} e^{j\omega y} (yP(y, \tau))' dy, \\ \frac{(j\omega\varepsilon)^2}{2} \Phi(\omega, \tau) &= \int_{-\infty}^{\infty} e^{j\omega y} \frac{\partial^2 P(y, \tau)}{\partial y^2} dy, \end{aligned} \right.$$

we obtain an equation that is the Fokker–Planck equation for the probability density of some diffusion process $y(\tau)$ with the transfer coefficient $a'(x)$ and the diffusion coefficient $b(x)$.

Thus, the process $y(\tau)$ is a solution to the stochastic differential equation

$$dy(z) = a'(x)y(\tau)d\tau + \sqrt{b(x)}d\omega(\tau),$$

where $\omega(\tau)$ is the Wiener process.

Let us introduce the diffusion process

$$z(\tau) = x(\tau) + \varepsilon y(\tau),$$

where the function $x(\tau)$ is a solution to the ordinary differential equation

$$dx(\tau) = a(x)d\tau.$$

Then the diffusion process $z(\tau)$ is a solution to the stochastic differential equation:

$$dz(\tau) = (a(x) + \varepsilon a'(x)y(\tau))d\tau + \varepsilon\sqrt{b(x)}d\omega(\tau).$$

Let us write the terms on the right side of the equation

$$a(x) + \varepsilon a'(x)y(\tau) = a(x + \varepsilon y) + O(\varepsilon^2) = a(z) + O(\varepsilon^2),$$

$$\varepsilon\sqrt{b(x)} = \varepsilon\sqrt{b(x + \varepsilon y - \varepsilon y)} = \varepsilon\sqrt{b(z - \varepsilon y)} = \varepsilon\sqrt{b(z)} + O(\varepsilon^2).$$

We will assume that terms of order of smallness greater than ε do not make a significant contribution to the solution, which means we can neglect them. Then we get an equation of the form:

$$dz(\tau) = a(z)d\tau + \varepsilon\sqrt{b(z)}d\omega(\tau).$$

Let us denote the probability density of the diffusion process $z(\tau)$:

$$\Pi(z, \tau) = \frac{\partial(z(\tau) < z)}{\partial z}.$$

Let us write the Fokker–Planck equation for the diffusion process $z(\tau)$:

$$\frac{\partial \Pi(z, \tau)}{\partial \tau} = -\frac{\partial(a(z)\Pi(z, \tau))}{\partial z} + \frac{\varepsilon^2}{2} \frac{\partial^2(b(z)\Pi(z, \tau))}{\partial z^2}. \quad (27)$$

In the equation (27) we make the reverse substitution $\sigma = \varepsilon^2$ and move on to the equation for the stationary probability distribution of the diffusion process $z(\tau)$:

$$\begin{aligned} -(a(z)\Pi(z))' + \frac{\sigma}{2}(b(z)\Pi(z))'' &= 0, \\ (b(z)\Pi(z))' &= \frac{2}{\sigma}a(z)\Pi(z). \end{aligned} \quad (28)$$

To solve the equation (28), we introduce the substitution $G'(z) = b(z)\Pi(z)$, then we get:

$$G'(z) = \frac{2}{\sigma} \frac{a(z)}{b(z)} G(z), \quad (29)$$

where $a(z)$, $b(z)$ are the transfer and diffusion coefficients.

In the equation (29) we make the reverse substitution $\frac{G(z)}{b(z)} = \Pi(z)$, then the stationary probability density of the approximating random process has the form:

$$\Pi(z) = \frac{C}{b(z)} \exp\left(\frac{2}{\sigma} \int_0^z \frac{a(x)}{b(x)} dx\right),$$

where C is a normalizing constant.

Let's construct a diffusion approximation using the formula:

$$PD(i) = \frac{\Pi(i\sigma)}{\sum_{n=0}^N \Pi(n\sigma)}.$$

7. Results and discussion

We consider a system with parameters: $\lambda = 1$, $\mu_2 = 3$, $\gamma_1 = 0.1$, $\gamma_2 = 0.1$ and different system occupancy parameters $\rho = \frac{\lambda}{\mu_1}$.

Let us determine the accuracy of the approximation using the Kolmogorov distance

$$\begin{aligned} \Delta_1 &= \max_{0 \leq i \leq N} \left| \sum_{i=0}^N P_{\text{matrix}}(i) - \sum_{i=0}^N P_{\text{diffusion}}(i) \right|, \\ \Delta_2 &= \max_{0 \leq i \leq N} \left| \sum_{i=0}^N P_{\text{matrix}}(i) - \sum_{i=0}^N P_{\text{asimpt}}(i) \right|, \end{aligned}$$

where $P_{\text{matrix}}(i)$ is the distribution obtained by the matrix method, $P_{\text{diffusion}}(i)$ is the distribution obtained by the asymptotic-diffusion method and $P_{\text{asimpt}}(i)$ is the distribution obtained by the asymptotic method.

As a condition for the applicability of the asymptotic-diffusion method, we take the threshold value of the Kolmogorov distance $\Delta = 0.05$.

Table 1 shows the accuracy between the matrix and asymptotic-diffusion distributions for various parameters and different system loads.

Similarly, Table 2 shows the accuracy between the matrix and asymptotic distributions.

Table 1

Kolmogorov distance

Δ_1	$\sigma = 2$	$\sigma = 1$	$\sigma = 0.5$	$\sigma = 0.2$	$\sigma = 0.1$	$\sigma = 0.05$
$\rho = 0.6$	0.086	0.088	0.064	0.063	0.061	0.060
$\rho = 0.7$	0.062	0.049	0.047	0.045	0.043	0.041
$\rho = 0.8$	0.035	0.031	0.032	0.028	0.026	0.020
$\rho = 0.9$	0.012	0.0097	0.019	0.014	0.0085	0.0013

Table 2

Kolmogorov distance

Δ_2	$\sigma = 2$	$\sigma = 1$	$\sigma = 0.5$	$\sigma = 0.2$	$\sigma = 0.1$	$\sigma = 0.05$
$\rho = 0.6$	0.160	0.124	0.100	0.076	0.053	0.049
$\rho = 0.7$	0.295	0.250	0.219	0.186	0.168	0.134
$\rho = 0.8$	0.439	0.391	0.348	0.304	0.223	0.267
$\rho = 0.9$	0.442	0.381	0.327	0.193	0.255	0.184

According to the data in Table 1 and Table 2, we can conclude that the accuracy of the diffusion approximation increases as the system load factor decreases. The method is applicable when $\rho = 0.8$ for all parameters σ . The accuracy of the diffusion approximation exceeds the accuracy of the Gaussian approximation.

8. Conclusions

In this work, a study of the M/M/1 RQ system with an unreliable server was carried out using the method of asymptotically diffusion analysis. The stationary distribution of server states, the transfer coefficient and the diffusion coefficient are found. A diffusion approximation is constructed. The accuracy of the approximation is determined using the Kolmogorov distance between the distributions constructed by the asymptotic diffusion method and the matrix method. It was proved that the asymptotically diffusion analysis method is more accurate. It is shown that the accuracy of the diffusion approximation exceeds the accuracy of the Gaussian approximation.

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Асимптотически диффузионный анализ RQ системы с ненадёжным прибором

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Аннотация. В работе рассматривается однолинейная RQ-система массового обслуживания с ненадёжным прибором. Системы массового обслуживания называются ненадёжными, если их приборы могут время от времени выходить из строя и требовать восстановления (ремонта), только после которого они могут возобновить обслуживание запросов. Исследование проводится методом асимптотически диффузионного анализа в условии большой задержки заявок на орбите. Найдены стационарное распределение состояний прибора, коэффициент переноса и коэффициент диффузии. Построена диффузионная аппроксимация. Доказано, что точность диффузионной аппроксимации превышает точность гауссовской аппроксимации.

Ключевые слова: RQ система, асимптотически диффузионный анализ, ненадежный прибор