

Bounds quality for performance evaluation of computer networks¹

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- **Problem :**
 - On multidimensional state space, different stochastic orderings
 - Quality of bounding systems ?
 - Which ordering provides the best bounding systems ?
- **Proposition :** We study a system represented by a multidimensionnal Markov process with no product form \Rightarrow Different bounding systems, and comparison from performance measure

- **Problem :**
 - On multidimensional state space, different stochastic orderings
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Stochastic ordering (Increasing sets)

E a state space with a preorder \preceq (reflexive, transitive)

$$X \preceq_{\Phi} Y \Leftrightarrow P(X \in \Gamma) \leq P(Y \in \Gamma), \forall \Gamma \in \Phi(E)$$

$$\Phi_{st}(E) = \{\text{all increasing sets on } E\}$$

$$\Phi_{wk}(E) = \{\{x\} \uparrow, x \in E\} \cup E$$

$$\{x\} \uparrow = \{y \in E \mid y \succeq x\}$$

and

$$\Phi_{wk^*}(E) = \{E - \{x\} \downarrow, x \in E\} \cup E, \text{ where } \{x\} \downarrow = \{y \in E \mid y \preceq x\}$$

$\Phi_{st}(E) \rightarrow \preceq_{st}$, $\Phi_{wk}(E) \rightarrow \preceq_{wk}$, $\Phi_{wk^*}(E) \rightarrow \preceq_{wk^*}$ stochastic orderings.

$$\Phi_{wk}(E) \subset \Phi_{st}(E), \text{ and } \Phi_{wk^*}(E) \subset \Phi_{st}(E).$$

$$E = \{(0, 0), (0, 1), (1, 0), (1, 1)\}$$

$$\Phi_{wk}(E) = \{E, \{(0, 1), (1, 1)\}, \{(1, 0), (1, 1)\}, \{(1, 1)\}\}$$

$$\Phi_{st}(E) = \Phi_{wk}(E) \cup \{(0, 1), (1, 0), (1, 1)\}$$

$$P_X = (0.4, 0.2, 0.2, 0.2), P_Y = (0.5, 0.1, 0.1, 0.3), P_X \preceq_{wk} P_Y, P_X \not\preceq_{st} P_Y$$

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The system understudy is similar to a Jackson network except that queues have a finite capacity, each queue i has the following parameters :

- Finite capacity B_i
- Exponential Inter-arrival times with parameters λ_i . If the queue is not full the customer is accepted in the queue, otherwise it is lost.
- Exponential service times, with parameters μ_i , and after the service, we have :
 - with the probability p_{ij} the customer transits from the queue i to the queue j , if queue j is not full. Otherwise, the customer is lost.
 - with the probability d_i the customer goes out.

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- Computing loss probabilities on $X(t)$?
- We propose to define different bounding systems by creating independence between queues
 - Making capacities infinite : Jackson network ($S_2(t)$) : coupling method, we will prove : $X(t) \preceq_{st} S_2(t)$
 - Cutting links between queues : n Independent $M/M/1/B_i$ queues : $W(t)$, Increasing sets, we will prove : $X(t) \preceq_{wk} W(t)$
- Quality of bounding systems from loss probabilities
- No relations between bounding systems : $W(t) \not\preceq_{st} S_2(t)$, and $W(t) \not\preceq_{wk} S_2(t)$

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Bounding system 1 : Independent $M/M/1/B_i$ queues

Bounding System 1 is represented by n queues, each queue i has the following assumptions

- Arrival rate : $\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$
- Service rate μ_i

The evolution is represented by the Markov process $W(t)$

We will see that :

$$\{X(t), t \geq 0\} \not\leq_{st} \{W(t), t \geq 0\}$$

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We use the coupling method : we suppose

$$\widehat{X}(t) \preceq \widehat{W}(t), \text{ we see : } \widehat{X}(t + \Delta t) \preceq \widehat{W}(t + \Delta t) ? \quad (1)$$

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 $\mu_i p_{ji} < \lambda_j + \sum_{k=1, k \neq j}^n \mu_k p_{kj} - \lambda_j = \sum_{k=1, k \neq j}^n \mu_k p_{kj}$
- 3 A service in queue i in $W(t)$ is not compensated by a service in $X(t)$ as $\mu_i d_i \leq \mu_i$

And so we may have at time $t + \Delta t$:

$$\widehat{X}(t + \Delta t) \not\leq \widehat{W}(t + \Delta t) \quad (2)$$

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Since we want to define an upper bound to the process $X(t)$, we consider two solutions :

- 1 we propose to verify if : $X(t) \preceq_{wk} W(t)$,
- 2 we propose to modify $W(t)$ by defining another process $S1(t)$ which could represent an upper bounding system :
 $X(t) \preceq_{st} S1(t)$

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A simple strong bounding system

- ① $\{S1(t), t \geq 0\}$ is a multidimensional Markov process representing the evolution of a queueing system with independent $M/M/1/B_i$ queues defined as follows.
- ② Each queue i :
 - ① arrival rates $\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$,
 - ② service rate $\mu_i d_i$.

So we can deduce from the coupling method the following proposition :

$$\{X(t), t \geq 0\} \preceq_{st} \{S1(t), t \geq 0\} \quad (3)$$

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We have to prove :

$$\{X(t), t \geq 0\} \preceq_{wk} \{W(t), t \geq 0\} \quad (4)$$

We use the following theorem :

$$\{X(t), t \geq 0\} \preceq_{\Phi} \{Y(t), t \geq 0\} \quad (5)$$

if and only if the following conditions are verified :

- 1 $X(0) \preceq_{\Phi} Y(0)$
- 2 $\{X(t), t \geq 0\}$ or $\{Y(t), t \geq 0\}$ is \preceq_{Φ} -monotone

3

$$\forall x \in E \sum_{z \in \Gamma} A(x, z) \leq \sum_{z \in \Gamma} B(x, z), \forall \Gamma \in \Phi(E) \quad (6)$$

From Massey :

Theorem

$\{X(t), t \geq 0\}$ is \preceq_{st} -monotone (increasing) if the following condition is verified :

$$\forall \Gamma \in \Phi_{st}(E), \forall x \preceq y \in E$$

$$\sum_{z \in \Gamma} A(x, z) \leq \sum_{z \in \Gamma} A(y, z), \quad x, y \in \Gamma \text{ or } x, y \notin \Gamma \quad (7)$$

Theorem

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*Proved in : "Stochastic monotonicity in queueing networks",
H.Castel-Taleb, N.Pekergin, EPEW'09, 6th European Performance
Engineering Workshop, Imperial College London, 9-10 July*

First step : Definition of increasing sets

From events :

- arrival in queue i : $x \rightarrow x + e_i$
- service in queue i : $x \rightarrow x - e_i$
- transit from queue i to queue j : $x \rightarrow x - e_i + e_j$

As we must also take the condition :

$$x, y \in \Gamma \text{ or } x, y \notin \Gamma$$

$$S_{wk}(E) = \{ \{x\} \uparrow, \{x + e_i\} \uparrow, \{y + e_i\} \uparrow, \{x - e_i\} \uparrow, \{y - e_i\} \uparrow \}$$

If $x_i < B_i$:

$$\{x + e_i\} \uparrow = \{x + e_i, \dots, y + e_i, \dots\}$$

If $y_i < B_i$:

$$\{y + e_i\} \uparrow = \{y + e_i, \dots\}$$

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If $y_i < B_i$::

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Second step : transition rates comparisons

Γ	$\sum_{z \in \Gamma} Q^W(x, z)$	$\sum_{z \in \Gamma} Q^W(y, z)$
Γ_{x+e_i}	$\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$	$\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$
Γ_{y+e_i}	0	$\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$
Γ_x	$-\sum_{k=1}^n \mu_k 1_{x_k > 0}$	$-\sum_{k=1}^n \mu_k 1_{y_k > 0} 1_{y_k = x_k}$
Γ_{x-e_i}	$-\sum_{k=1, k \neq i}^n \mu_k 1_{x_k > 0}$	$-\sum_{k=1, k \neq i}^n \mu_k 1_{y_k > 0} 1_{y_k = x_k}$
Γ_{y-e_i}	$-\sum_{k=1}^n \mu_k 1_{x_k > 0}$	$-\sum_{k=1, k \neq i}^n \mu_k 1_{y_k > 0}$

$$\Gamma_{x+e_i} = \{x + e_i\} \uparrow, \Gamma_x = \{x\} \uparrow, \Gamma_{x-e_i} = \{x - e_i\} \uparrow,$$

$$\Gamma_{y+e_i} = \{y + e_i\} \uparrow, \Gamma_{y-e_i} = \{y - e_i\} \uparrow.$$

$$\forall \Gamma \in S_{wk}(E), \sum_{z \in \Gamma} Q^W(x, z) \leq \sum_{z \in \Gamma} Q^W(y, z)$$

$$\forall x \preceq y \mid x, y \in \Gamma, \text{ or } x, y \notin \Gamma$$

Generators comparisons : Q and Q^W $\Gamma_{x+e_i}, \Gamma_{x-e_j+e_i}, \Gamma_x, \Gamma_{x-e_i}$.

Γ	$\sum_{z \in \Gamma} Q(x, z)$	$\sum_{z \in \Gamma} Q^W(x, z)$
Γ_{x+e_i}	λ_i	$\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$
$\Gamma_{x-e_j+e_i}$	$\mu_j p_{ji} + \lambda_i$	$\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$
Γ_x	$-\sum_{k=1}^n \mu_k 1_{x_k > 0}$	$-\sum_{k=1}^n \mu_k 1_{x_k > 0}$
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$$\forall \Gamma \in S_{wk}(E), \sum_{z \in \Gamma} Q^W(x, z) \leq \sum_{z \in \Gamma} Q^W(y, z)$$

$$\forall x \preceq y \mid x, y \in \Gamma, \text{ or } x, y \notin \Gamma$$

$$P(X(t) \in \Gamma) \leq P(W(t) \in \Gamma), \forall \Gamma \in \Phi_{wk}(E) \quad (9)$$

and so for the stationary probability distributions we have :

$$\sum_{x \in \Gamma} \Pi(x) \leq \sum_{x \in \Gamma} \Pi^W(x), \forall \Gamma \in \Phi_{wk}(E) \quad (10)$$

$$\text{Loss probability } LX_i = \sum_{x \in E | x_i = B_i} \Pi(x)$$

Let $x^* = (0, \dots, B_i, \dots, 0)$, and $\Gamma = \{x^*\} \uparrow \in \Phi_{wk}(E)$.

$$LX_i = \sum_{x \in \Gamma} \Pi(x)$$

As $\Gamma = \{x^*\} \uparrow \in \Phi_{wk}(E)$,

$$LX_i \leq LW_i \quad LW_i = \sum_{x \in \Gamma} \Pi^W(x) \quad (11)$$

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Bounding system 2 : Jackson Network

Comparison of finite process with an infinite process

$$\{X(t), t \geq 0\} \preceq_{st} \{S2(t), t \geq 0\} \quad (12)$$

Suppose : $\widehat{X}(t) \preceq \widehat{S2}(t)$; and show : $\widehat{X}(t + \Delta t) \preceq \widehat{S2}(t + \Delta t)$ (13)

- 1 An arrival in queue i in $X(t)$ is compensated by an arrival in queue i in $S2(t)$ (same arrival rate λ_i). No arrival if queue i is full in $X(t)$ and an arrival in $S2(t)$
- 2 A transit from queue i to queue j in $X(t)$ is compensated by the same event in $S2(t)$ (same rate $\mu_i p_{ij}$). If queue j is full in $X(t)$ then $X_i(t)$ decreases (the customer goes out), and in $S2(t)$ there is the transit.
- 3 a service from queue i in $X(t)$ is compensated by the same event in $S2(t)$ (the service rate is $\mu_i d_i$)

$$\{X(t), t \geq 0\} \preceq_{st} \{S_2(t), t \geq 0\} \quad (14)$$

If the stability condition is satisfied, then the stationary probability distribution Π^{S_2} exists. So we have the following inequality :

$$\sum_{x \in \Gamma} \Pi(x) \leq \sum_{x \in \Gamma} \Pi^{S_2}(x), \forall \Gamma \in \Phi_{st}(E) \quad (15)$$

The exact loss probability LX_i on queue i for the process $\{X(t), t \geq 0\}$ is given by the following formula :

$$LX_i = \sum_{x \geq x^*} \Pi(x) \quad (16)$$

So we propose to compute different loss probabilities bounds for each queue i :

- The weak bound LW_i on the process $W(t)$ generated by the weak ordering.
- The Strong1 bound $LS1_i$ on the process $S1(t)$, which represents a simple bound
- The Strong2 bound $LS2_i$ on the process $S2(t)$ which represents a more refined bound.

The goal is to compare LW_i , $LS1_i$, and $LS2_i$;

$$\{X(t), t \geq 0\} \preceq_{wk} \{W(t), t \geq 0\} \quad (17)$$

we have for $\Gamma = \{x \succeq x^*\} \in \Phi_{wk}(E)$:

$$LX_i \leq LW_i \quad LW_i = \sum_{x \succeq x^*} \Pi^W(x) \quad (18)$$

As $\Gamma = \{x \succeq x^*\} \in \Phi_{st}(E)$:

$$LX_i \leq LS1_i \quad LS1_i = \sum_{x \succeq x^*} \Pi^{S1}(x) \quad (19)$$

$$LX_i \leq LS2_i, \quad LS2_i = \sum_{x \succeq x^*} \Pi^{S2}(x) \quad (20)$$

Loss probabilities bounds on independent $M/M/1/B_i$ queues

The loss probability LW_i is computed from the weak bound $\{W(t), t \geq 0\}$, and is equivalent to the loss probability in an $M/M/1/B_i$ queue :

$$LW_i = a_i^{B_i} \frac{1 - a_i}{1 - a_i^{B_i+1}}, \text{ where } a_i = \frac{\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}}{\mu_i} \quad (21)$$

$$LS1_i = b_i^{B_i} \frac{(1 - b_i)}{1 - b_i^{B_i+1}}, \text{ where } b_i = \frac{\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}}{\mu_i d_i} \quad (22)$$

we have :

$$LW_i \leq LS1_i$$

Loss probabilities on infinite capacity queues in Jackson network

$$LS2_i = \sum_{x_i=B_i}^{\infty} c_i^{x_i} (1 - c_i), \text{ where } c_i = \frac{\Lambda_i}{\mu_i} \quad (23)$$

$$\Lambda_i = \lambda_i + \sum_{k=1, k \neq i}^n \Lambda_k p_{ki}, c_i < 1$$

As

$$\sum_{x_i=0}^{\infty} c_i^{x_i} (1 - c_i) = 1$$

$$\sum_{x_i=0}^{B_i-1} c_i^{x_i} = \frac{1 - c_i^{B_i}}{1 - c_i}, \text{ then we obtain } \sum_{x_i=B_i}^{\infty} c_i^{x_i} = \frac{c_i^{B_i}}{1 - c_i} \quad (24)$$

$$LS2_i = c_i^{B_i} \quad (25)$$

Loss probabilities comparisons

We know that : $LW_i \leq LS1_i$,

What is the relation between :

$$LW_i = a_i^{B_i} \frac{1 - a_i}{1 - a_i^{B_i+1}} \quad (26)$$

and :

$$LS2_i = c_i^{B_i}, \quad c_i = \frac{\Lambda_i}{\mu_i} \quad (27)$$

It is clear that :

$$c_i < a_i, \text{ then } c_i^{B_i} < a_i^{B_i}$$

but as

$$\frac{1 - a_i}{1 - a_i^{B_i+1}} < 1, \text{ then } LW_i \not\leq LS2_i$$

Numerical example

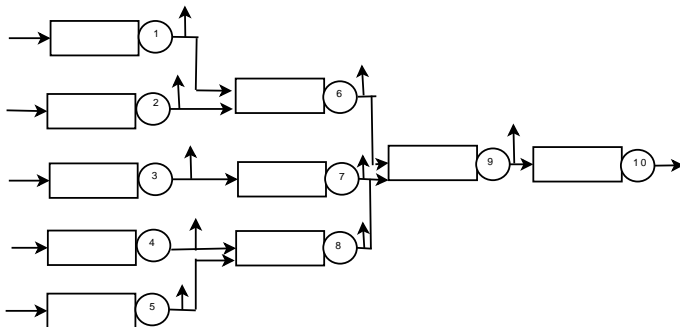


FIGURE: Queueing system understudy

Loss probabilities in queue 9

Queue : i	λ_i	μ_i	d_i	ρ_{ij}
1	168	170	0.2	0.8
2	40	41	0.2	0.8
3	110	112	0.2	0.8
4	82	84	0.2	0.8
5	82	84	0.2	0.8
6	0	170	0.1	0.9
7	0	91	0.1	0.9
8	0	136	0.1	0.9
9	0	480	0.8	0.2
10	0	500	1	0

TABLE: Input parameters values

Weak and Strong1 bounds

$a_9 = 0.743$, and $b_9 = 0.929$.

$$a_i = \frac{\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}}{\mu_i}$$

$$b_i = \frac{\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}}{\mu_i d_i}$$

B_9	LW_9 (Weak)	$LS1_9$ (Strong1)
20	$6.887 * 10^{-4}$	0.0208
30	$3.560 * 10^{-5}$	0.0088
40	$1.8439 * 10^{-6}$	0.004
50	$9.5501 * 10^{-6}$	0.0018
60	$4.9463 * 10^{-9}$	$8.9612 * 10^{-4}$
70	$2.5618 * 10^{-10}$	$4.2961 * 10^{-4}$
80	$1.326 * 10^{-11}$	$2.06622 * 10^{-4}$
90	$6.87 * 10^{-13}$	$9.9521 * 10^{-5}$
100	$3.559 * 10^{-14}$	$4.7974 * 10^{-5}$

The strong1 bound for different values of d_9

B_9	$d_9 = 0.85$	$d_9 = 0.9$
20	0.009	0.003
30	0.002	$5.82 * 10^{-4}$
40	$6.18 * 10^{-4}$	$8.71 * 10^{-5}$
50	$1.6 * 10^{-4}$	$1.3041 * 10^{-5}$
60	$4.333 * 10^{-5}$	$1.95 * 10^{-6}$
70	$1.14 * 10^{-5}$	$2.92 * 10^{-7}$
80	$3.04 * 10^{-6}$	$4.38 * 10^{-8}$
90	$8.08 * 10^{-7}$	$6.56 * 10^{-9}$
100	$2.14 * 10^{-7}$	$9.83 * 10^{-10}$

TABLE: Strong1 bound $LS1_9$ for different values of d_9

$a_9 = 0.743$, and $b_9 = 0.929$, and $c_9 = 0.722$.

B_9	$LW_9(Weak)$	$LS1_9(Strong1)$	$LS2_9(Strong2)$
20	$6.887 * 10^{-4}$	0.0208	0.0015
30	$3.560 * 10^{-5}$	0.0088	$5.9244 * 10^{-5}$
40	$1.8439 * 10^{-6}$	0.004	$2.3095 * 10^{-6}$
50	$9.5501 * 10^{-8}$	0.0018	$9.0035 * 10^{-8}$
60	$4.9463 * 10^{-9}$	$8.9612 * 10^{-4}$	$3.5098 * 10^{-9}$
70	$2.5618 * 10^{-10}$	$4.2961 * 10^4$	$1.3682 * 10^{-10}$
80	$1.326 * 10^{-11}$	$2.06622 * 10^4$	$5.3340 * 10^{-12}$
90	$6.87 * 10^{-13}$	$9.9521 * 10^{-5}$	$2.0794 * 10^{-13}$
100	$3.559 * 10^{-14}$	$4.7974 * 10^{-5}$	$8.106 * 10^{-15}$

TABLE: Weak, Strong1 and Strong2 bounds

$$\mu_g = 360, a_g = 0.991, c_g = 0.9638$$

B_g	$LW_g(Weak)$	$LS2_g(Strong2)$
20	0.043	0.479
30	0.028	0.331
40	0.020	0.229
50	0.0157	0.158
60	0.0126	0.11
70	0.010	0.076
80	0.0086	0.052
90	0.00736	0.0365
100	0.006	0.025

TABLE: Weak and Strong2 bounds for $c_g = 0.9638$ and $a_g = 0.991$

$\mu_9 = 500$, $c_9 = 0.694$, and $a_9 = 0.714$,

B_9	$LW_9(Weak)$	$LS2_9(Strong2)$
20	$3.3938 * 10^{-4}$	$6.717 * 10^{-4}$
30	$1.1676 * 10^{-5}$	$1.7409 * 10^{-5}$
40	$4.0206 * 10^{-7}$	$4.5121 * 10^{-7}$
50	$1.384 * 10^{-8}$	$1.1694 * 10^{-8}$
60	$4.76714 * 10^{-10}$	$3.0308 * 10^{-10}$
70	$1.641 * 10^{-11}$	$7.8553 * 10^{-12}$
80	$5.6522 * 10^{-13}$	$2.0359 * 10^{-13}$
90	$1.9462 * 10^{-14}$	$5.2765 * 10^{-15}$
100	$6.7012 * 10^{-16}$	$1.3675 * 10^{-16}$

TABLE: Weak and Strong2 bounds for $c_9 = 0.694$, $a_9 = 0.714$

$\mu_9 = 600$: $a_9 = 0.59$, and $c_9 = 0.57$.

B_9	$LW_9(Weak)$	$LS2_9(Strong2)$
20	$1.2525 * 10^{-5}$	$1.7521 * 10^{-5}$
30	$6.9656 * 10^{-8}$	$7.3340 * 10^{-8}$
40	$3.8737 * 10^{-10}$	$3.0699 * 10^{-10}$
50	$2.1542 * 10^{-12}$	$1.2850 * 10^{-12}$
60	$1.1980 * 10^{-14}$	$5.3788 * 10^{-15}$
70	$6.6626 * 10^{-17}$	$2.2515 * 10^{-17}$
80	$3.7052 * 10^{-19}$	$9.4244 * 10^{-20}$
90	$2.0605 * 10^{-21}$	$3.9449 * 10^{-22}$
100	$1.1459 * 10^{-23}$	$1.6512 * 10^{-24}$

TABLE: Weak and Strong2 bounds for $a_9 = 0.59$, $c_9 = 0.57$

Next, we modify the routing probabilities of queues 6,7 and 8 into queue 9. We take 0.8 instead of 0.9. We obtain $c_9 = 0.51$, and $a_9 = 0.52$.

B_9	$LW_9(Weak)$	$LS2_9(Strong2)$
20	$1.38 * 10^{-6}$	$1.674 * 10^{-6}$
30	$2.365 * 10^{-9}$	$2.165 * 10^{-9}$
40	$4.04 * 10^{-12}$	$2.80 * 10^{-12}$
50	$6.93 * 10^{-15}$	$3.62 * 10^{-15}$
60	$1.18 * 10^{-17}$	$4.69 * 10^{-18}$
70	$2.03 * 10^{-20}$	$6.07 * 10^{-21}$
80	$3.48 * 10^{-23}$	$7.85 * 10^{-24}$
90	$5.96 * 10^{-26}$	$1.01 * 10^{-26}$
100	$1.02 * 10^{-28}$	$1.31 * 10^{-29}$

TABLE: Weak and Strong2 bounds for $a_9 = 0.52$, $c_9 = 0.51$

- When the load c_i is high, the Weak bound is better : the arrival rate of the weak bound $\lambda_i + \sum_{k=1, k \neq i}^n \mu_k p_{ki}$ is very close to the arrival rate of the Strong2 bound $\lambda_i + \sum_{k=1, k \neq i}^n \Lambda_k p_{ki}$, but the finite capacity is better than an infinite
- When the load c_i is low, the Strong2 bound is better especially for high capacities

Conclusion : Which bound is the best ?

	High load	Low load
High Capacity	The Weak	Strong2
Low Capacity	The Weak	The Weak