

# Queueing and Delivery Analysis of SR ARQ on Markov Channels with Non-instantaneous Feedback

Leonardo Badia\*, Michele Rossi\*, Michele Zorzi\*†,

\* Dept. of Engineering, University of Ferrara, via Saragat 1, 44100 Ferrara, Italy

† Dept. of Information Engineering, University of Padova, via Gradenigo 6/B, 35131 Padova, Italy

Email: {lbadia, mrossi, zorzi}@ing.unife.it

Telephone: +39 0532 974xxx, xxx={945, 944, 840}

## Abstract

In this paper we investigate the packet delay statistics of a fully reliable Selective Repeat ARQ scheme by considering a Discrete Time Markov Channel with non-instantaneous feedback and assigned round-trip delay  $m$ . Our focus is on studying the impact of the arrival process on the delay experienced by a packet. An exact model is introduced to represent the system constituted by the transmitter buffer, the round-trip slots, and the channel state. By means of this model, we evaluate and discuss the delay statistics and we analyze the impact of the system parameters, in particular of the packet arrival rate, on the delay statistics.

## Index terms

Automatic repeat request, Selective Repeat ARQ, data communication, Markov processes, error analysis, delay estimation, modeling.

# Queueing and Delivery Analysis of SR ARQ on Markov Channels with Non-instantaneous Feedback

Leonardo Badia\*, Michele Rossi\*, Michele Zorzi\*<sup>†</sup>,

\* Dept. of Engineering, University of Ferrara, via Saragat 1, 44100 Ferrara, Italy

<sup>†</sup> Dept. of Information Engineering, University of Padova, via Gradenigo 6/B, 35131 Padova, Italy

**Abstract**—In this paper we investigate the packet delay statistics of a fully reliable Selective Repeat ARQ scheme by considering a Discrete Time Markov Channel with non-instantaneous feedback and assigned round-trip delay  $m$ . Our focus is on studying the impact of the arrival process on the delay experienced by a packet. An exact model is introduced to represent the system constituted by the transmitter buffer, the round-trip slots, and the channel state. By means of this model, we evaluate and discuss the delay statistics and we analyze the impact of the system parameters, in particular of the packet arrival rate, on the delay statistics.

**Index Terms**— Automatic repeat request, Selective Repeat ARQ, data communication, Markov processes, error analysis, delay estimation, modeling.

## I. INTRODUCTION

**A**UTOMATIC Retransmission reQuest (ARQ) is a widely used error control technique for data communication, besides Forward Error Correction. The three basic ARQ techniques are Stop-and-Wait, Go-Back-N and Selective Repeat (SR). In SR ARQ, the sender retransmits only the negatively acknowledged packets and then resumes the transmission process from the last packet sent so far. In such a scenario, the delay experienced by different packets are related, since the packet release must be in-order, i.e., the actual delivery of a packet occurs after the correct reception of every packet with lower identifier.

Several terms [1] constitute the global delay experienced by a packet, called in the following  $\tau_G$ . For our analysis,  $\tau_G$  is subdivided in two subsequent parts. The former, called *queueing delay* and denoted with  $\tau_Q$ , is the time spent in the source buffer before the first transmission. It might be related to the distribution of transmitter buffer occupancy [2]. The latter is the *delivery delay*  $\tau_D$ , which is between the first transmission and the release of a packet from the re-sequencing buffer. This is the sum of the time for correct reception and the acknowledgment time for previous pending packets, called *re-sequencing delay*, which depends from the correct reception of other packets. About  $\tau_D$ , note that between every transmission and the corresponding packet reception there is a time gap equal to the constant propagation delay  $t_c$ . To simplify the notation, this constant term will be omitted. This means that in the following the delivery statistics will be considered at transmitter's side: the delivery delay at receiver's side is simply  $\tau_D + t_c$  [3].

In the analysis of SR ARQ statistics, some approximations are often introduced to make the problem more tractable. A simplifying assumption used in the literature [2] is to consider an independent (*iid*) error process on the channel. This makes the analysis easier, even though the impact of the channel error burstiness is neglected, which is undesirable as it strongly affects the results of ARQ delay [3]. Another simplification is to consider a round trip delay equal to zero. This situation

is known in the literature [4] as *ideal SR ARQ*. In this case the information about the correct reception of a packet is immediately available after its transmission, hence the system is simpler and the analysis can neglect the possibility of having pending packets at the receiver's buffer. However, in this way the re-sequencing delay, which is a large part of the delivery delay, can not be evaluated. Finally, another common approach [1] is to assume that the sender has always a packet to transmit. This so-called *Heavy Traffic assumption* is a realistic model for continuous-like traffic sources, but might fail to represent more general cases. In particular, this assumption prevents the queueing delay statistics from evaluation, as the buffer occupancy is arbitrarily high, whereas it is useful for the delivery delay, as shown in the next.

Our contribution is to relax these simplifications, by deriving a general exact approach. Differently from other contributions appeared so far, here we derive statistics of every order, and in close form. In particular, in [3] we already develop an exact analysis based on the Heavy Traffic assumption and focusing on the delivery delay only, whereas here we study all the delay terms (thus, in particular, the queueing delay), and considering a general arrival process. This generalization is achieved as in [5] by considering a Bernoulli model, which can be tuned by varying the arrival rate  $\lambda$ .

Other differences with related work are as follows: in [1] the authors consider a time varying channel and a finite round-trip delay, but the derived model is approximate in some components and only average values are evaluated. In [2], the distribution of buffer occupancies is derived for a general arrival process, but in the case of iid errors. Moreover, a window-based approach is considered, which prevents the packet from being transmitted immediately after its arrival, as the transmitter must wait until the end of the window. Also [5] considers a Bernoulli arrival process, but again with iid error process. In [6], the end-to-end delay in case of Adaptive SR ARQ and general arrival process is studied, but the analysis is approximated. Finally, a very recent contribution on the matter, which also investigates the queueing delay, can be found in [7].

The paper is organized as follows: in Section II we outline the model of the Queueing and Transmission process of the SR ARQ. In Section III we show how it is possible to solve the problem of finding the buffer occupancy by means of an appropriate Markov chain. In Section IV we extend this to compute the queueing and delivery delay distributions and give some comparison of them. Section V concludes the paper.

## II. MODEL FOR SR ARQ QUEUEING AND TRANSMISSION PROCESSES

The system under analysis consists of a pair transmitter/receiver. The former sends data packets to the latter through

a slotted noisy channel, where the time for a packet transmission corresponds to one slot. The receiver answers with ACK/NACK packets according to the correct/erroneous reception of the data packets, respectively. After a full round trip time, feedback packets arrive at the transmitter's side. As long as ACKs are received, the sender transmits packets in increasing numerical order. When a NACK is received instead, a retransmission is scheduled (which therefore occurs after a full round trip time from the previous transmission attempt). The data packets are released *in-order* to higher layers, i.e., release is possible once every packet with lower identifier has been acknowledged. In SR ARQ the receiver keeps in a buffer the packet correctly received but not yet released, so that the sender retransmits not acknowledged packets only.

The following work assumptions are introduced: i) The Link Layer protocol is fully reliable, i.e., every packet is transmitted (or retransmitted) until correct reception. ii) Both receiver and transmitter buffers have unlimited size. iii) ACK/NACK packets are error-free. For what concerns these assumptions, note that i) and ii) are standard hypotheses to make the problem analytically tractable. Also, for what concerns the transmitter buffer size, note that an upper-limit can be introduced in what follows in a straightforward manner. The assumption iii) instead can be easily removed if necessary by following the approach presented in [8], where an extended analysis accounts for erroneous feedback. This will bring here only to tedious complication in the calculus, without substantially changing the analytical framework, thus it is avoided.

We consider a Bernoulli model for the arrival process, i.e., a packet arrival may occur in every slot with constant probability  $\lambda$ . However, the outlined framework is very general, so that this assumptions can be replaced by more complicated arrival processes if required, basically with the same approach but with more cumbersome computations. In this view, our contribution can be easily extended to take into account correlations in the arrival process, e.g., by considering a Markov source as in [1]. The choice of the Bernoulli arrival process is however sufficient to gain deep knowledge. For example, such an arrival process is able to describe different load conditions, by varying  $\lambda$ . In particular, the Heavy Traffic assumption corresponds to  $\lambda$  equal to 1, even though the steady state condition when  $\lambda$  overcomes  $1 - \varepsilon$ , where  $\varepsilon$  is the steady-state channel error probability, also approaches the Heavy Traffic case, since the buffer is never empty. In the following, we give particular emphasis to the relationship between the delay statistics and the value of  $\lambda$ .

The channel is represented with a Discrete Time Markov Chain (DTMC). The transitions of this DTMC are in correspondence with the transmission slots. For the sake of simplicity, in the following we assume to have a 2-State Markov Channel, where state 0 is error-free, and 1 is always erroneous. This DTMC is fully characterized by the transition matrix  $\mathbf{P} = \{p_{ij}\}$ ,  $i, j \in \{0, 1\}$ . For this model, the steady-state channel error probability is  $\varepsilon = p_{01}/(p_{10} + p_{01})$  and the average error burst length is  $B = 1/p_{10}$ . In spite of its simplicity, the assumption of having a 2-State Markov Channel is not restrictive for what follows. In fact, a more complicated approach (which again leads only to more cumbersome formulae without significant differences in the procedure) can be derived for a more general  $N$ -state Markov Channel, as outlined in [8]. Thus, it is possible to extend our analysis to more general cases in a straightforward manner.

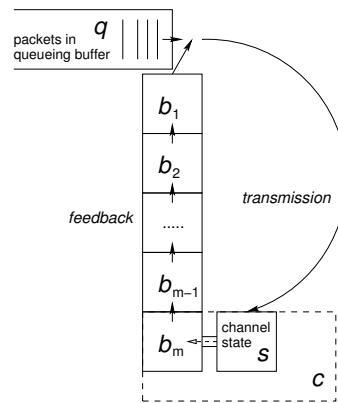


Fig. 1. Snapshot of the state of the SR ARQ transmission system

### III. MARKOV MODEL OF QUEUEING BUFFER AND FEEDBACK CHANNEL

The delivery process evolves as in Fig. 1. At each instant, a packet is transmitted on the channel, and it can be either a retransmission or a new packet taken from the queueing buffer. Since retransmissions occur after a full round-trip time, an  $m$ -sized retransmission window can be used to track the status of last  $m$  transmitted packets. This can be done by considering an  $m$ -sized vector  $\mathbf{b}$ , with elements  $b_i \in \{0, 1\}$ ,  $1 \leq i \leq m$ . The  $m$ th bit indicates the slot currently under transmission at time  $t$ , where the bits  $b_j$ ,  $1 \leq j \leq m-1$  refer to the transmission at time  $t - m + j$ . For all bits, a value equal to 0 indicates that at that time no retransmission was scheduled, whereas 1 means that a transmission failed. We also need to track the number  $q$  of packets in queue at the transmitter buffer and the channel state  $s$ , which might be either 0 or 1, i.e., good or bad. Due to the Markovian nature of the channel, it is sufficient to keep track only of the value of  $s$  at time  $t$ .

Hence, the full state of the delivery process can be described through the triple  $(q(t), \mathbf{b}(t), s(t))$ . However, a simplification is possible. In fact, the binary variables  $b_m$  and  $s$  are not independent, as a retransmission in current slot is scheduled only if the channel is bad, thus it is impossible that  $s = 0$  and  $b_m = 1$ . The vice versa does not hold, since  $b_m$  can be 0 even if  $s = 1$ , and this happens if no packet is transmitted. For this reason, we replace  $b_m$  and  $s$  with a ternary variable  $c$ , since only three situations are possible, which are: the channel state is good, which implies that there is anyway no need for retransmission (we denote this with  $c = 0$ ), the channel state is bad *and* a packet is transmitted, which indicates a retransmission scheduling ( $c = 1$ ), the channel is bad but no packet is transmitted, thus no retransmission is scheduled anyway (in this case,  $c$  is let equal to  $-1$ ). It is necessary to distinguish  $c = -1$  from  $c = 0$ , since both represent no retransmission but for different channel conditions. Formally,  $c = 2s b_m - s$ .

Now,  $X(t) = (q, b_1, b_2, \dots, b_{m-1}, c)$  is a Markov chain.<sup>1</sup> In fact, observe that the knowledge of  $X(t-1)$  is sufficient to determine the value of  $X(t)$  by considering every possibility of channel transition and packet arrival (on the aggregate,  $2 \times 2$  cases). In the following, we discuss the evolution of this Markov chain by explicitly deriving its transition matrix.

First of all, note that due to the cyclic behavior of the ARQ window, it is easy to realize that the values of  $b_1, \dots, b_{m-1}$  at

<sup>1</sup>All components are here evaluated at time  $t$ . To avoid long expressions, the time indication will be omitted when evident.

time  $t+1$  evolve deterministically, depending on  $\mathbf{b}$  and  $c$ , as follows:  $b_j(t+1) = b_{j+1}(t)$  for  $1 \leq j \leq m-2$ , and  $b_{m-1} = u[c-1]$ , where  $u[\cdot]$  is the unit-step (i.e.,  $u[n] = 1$  if  $n \geq 0$ , and 0 otherwise). Instead,  $q(t+1)$  and  $c(t+1)$  depend on the values of  $q(t)$ ,  $c(t)$  and also  $b_1(t)$ , and can have different values according to the packet arrival and channel variation process. In particular,  $c(t+1)$  always evolves following the channel transition but for the case in which  $q(t) + b_1(t) = 0$ , where for bad channel it is  $-1$  instead of  $+1$ .

Henceforth, the transition matrix  $\mathbf{T}(\mathbf{P}, \lambda)$  of the Markov chain  $X(t)$ , which is a function of the matrix  $\mathbf{P}$  and the arrival rate  $\lambda$ , has  $3 \cdot 2^{m-1}$  rows for each possible value of  $q(t)$  and every row has only 4 non-zero elements. In particular, the transitions starting from the state  $X(t) = (q, b_1, b_2, b_3, \dots, b_{m-1}, c)$  are to the states  $X(t+1) = (q+b_1, b_2, b_3, \dots, b_{m-1}, u[c-1], d)$ , with probabilities  $\lambda p_{|c|d}$ , where  $d \in \{0, 1\}$ , and to the states  $X(t+1) = (q+b_1-u[q+b_1-1], b_2, b_3, \dots, b_{m-1}, u[c-1], d \cdot (2u[q+b_1-1]-1))$ , with probabilities  $(1-\lambda)p_{|c|d}$ , where again  $d \in \{0, 1\}$ .

The following set of balance equations can be written<sup>2</sup>:

$$\begin{aligned} & \pi(q, b_1, b_2, \dots, b_{m-2}, \beta, c) = \\ & = \sum_{x=2\beta-1}^{\beta} \sum_{\alpha=0}^1 \left( \lambda p_{|x|c} \pi(q-\alpha, \alpha, b_1, b_2, \dots, b_{m-2}, x) + \right. \\ & \left. + (1-\lambda) p_{|x|c} \pi(q-\alpha+1, \alpha, b_1, \dots, b_{m-2}, x) \right) \\ & \quad \text{for } q > 0, c \in \{0, 1\} \end{aligned} \quad (1)$$

$$\pi(q, b_1, \dots, b_{m-2}, \beta, -1) = 0 \quad \text{for } q > 0 \quad (2)$$

$$\begin{aligned} & \pi(0, b_1, \dots, b_{m-2}, \beta, 0) = \\ & = \sum_{x=2\beta-1}^{\beta} \left( \lambda p_{|x|0} \pi(0, 0, b_1, b_2, \dots, b_{m-2}, x) + \right. \\ & \left. + \sum_{\alpha=-1}^1 (1-\lambda) p_{|x|0} \pi((1-\alpha)u[\alpha], \alpha u[\alpha], b_1, \dots, b_{m-2}, x) \right) \end{aligned} \quad (3)$$

$$\begin{aligned} & \pi(0, b_1, b_2, \dots, b_{m-2}, \beta, 1) = \\ & \sum_{x=2\beta-1}^{\beta} \left( \lambda p_{|x|1} \pi(0, 0, b_1, b_2, \dots, b_{m-2}, x) + \right. \\ & \left. + \sum_{\alpha=0}^1 (1-\lambda) p_{|x|1} \pi(1-\alpha, \alpha, b_1, b_2, \dots, b_{m-2}, x) \right) \end{aligned} \quad (4)$$

$$\begin{aligned} & \pi(0, b_1, b_2, \dots, b_{m-2}, \beta, -1) = \\ & = \sum_{x=2\beta-1}^{\beta} \left( (1-\lambda) p_{|x|1} \pi(0, 0, b_1, b_2, \dots, b_{m-2}, x) \right) \end{aligned} \quad (5)$$

This set of equations cover all possible states. In particular, Eq. (1) holds since the system can have a transition in a state with given buffer occupancy  $q > 0$  either if a packet arrived in previous slot or not. We can then include two main cases, which gives the two terms multiplied by  $\lambda$  and  $(1-\lambda)$ , respectively. In the former (packet arrival during previous slot) the previous buffer occupancy was  $q-\alpha$  and the first bit of the bitmap  $\mathbf{b}$  is  $\alpha$ , where  $\alpha$  can be 0 or 1. This means that either the number of

packets in the buffer was  $q-1$  but a retransmission (left-most bit equal to  $\alpha = 1$ ) prevents the buffer from being decreased, or it was  $q$  and the new arrival is compensated by the transmission of a packet from the buffer. In the latter (no packet arrival) we can repeat the above reasoning but we must account for a buffer occupancy in previous slot with one more packet. Eq. (2) follows immediately from the observation that it is impossible to have  $c = -1$  when the buffer occupancy is higher than 0; in fact,  $c = -1$  describes a bad channel condition where no packet is transmitted since the buffer is empty, no retransmission is scheduled and no packets arrived in previous slot. Eq. (3), completes the cases of good channel by using the same approach of Eq. (1). However, here the inner sum comprises only one case in the first term, i.e., when a packet is arrived, as a buffer occupancy equal to 0 can be achieved only if the buffer was already empty and no retransmission is scheduled. In the second term instead three possibilities are included, since we now have to account also for the case where the buffer was empty and no transmission was scheduled, which is the term of the sum corresponding to  $\alpha = -1$ , whereas  $\alpha = 0, 1$  gives the terms already included in the sum, as in Eq. (1). Finally, Eqs. (4)–(5) describe any left possibility of channel transition to the erroneous state. Remember again that the case where the buffer is empty and no retransmission is scheduled evolves with  $c = -1$ , otherwise  $c = 1$ . Thus, the latter case is considered in Eq. (4), where Eq. (5) account for the special case where  $c = -1$ .

If we impose the sum of all  $\pi$ 's to be 1, the above set of equations can be analytically solved for any value of  $0 \leq \lambda < 1 - \epsilon$  by observing that the matrix  $\mathbf{T}(\mathbf{P}, \lambda)$  is partitioned in the form:

$$\begin{pmatrix} \mathbf{S}_0 & \mathbf{L}_0 & \mathbf{0} & \dots & \dots & \dots \\ \mathbf{M}_1 & \mathbf{S}_1 & \mathbf{L}_1 & \mathbf{0} & \dots & \dots \\ \mathbf{0} & \mathbf{M}_1 & \mathbf{S}_1 & \mathbf{L}_1 & \mathbf{0} & \dots \\ \vdots & \mathbf{0} & \mathbf{M}_1 & \mathbf{S}_1 & \mathbf{L}_1 & \mathbf{0} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{pmatrix},$$

where the block of size  $3 \cdot 2^{m-1}$  in position  $(q, q')$  includes the transitions from buffer occupancy  $q$  to buffer occupancy  $q'$ .

This expression is very similar to the ones characterizing Quasi Birth and Death (QBD) processes [9], even though it is not a true QBD process since the sub-matrix  $\mathbf{L}_0$  is not equal to the sub-matrices  $\mathbf{L}_1$ . In fact, the topmost row relates to Eqs. (3)–(5), whereas the rows describing the transitions from every  $q > 0$  can be inferred from Eqs. (1)–(2). This difference does not prevent a recursive solution of the chain by following an approach akin to the one presented in [9] to solve generalized birth-and-death processes where the arrival and departure rates depend on the system state. The modifications necessary to solve our problem concern the fact that the system state is not fully described by the channel evolution only, since in our whole Markov chain also the buffer state impacts on the feedback vector (in particular on  $c$ ). However, this changes only the first part of the recursion, i.e., when the  $\pi(1, \cdot, \cdot)$ 's are expressed in terms of the  $\pi(0, \cdot, \cdot)$ 's. From this point on, the derivation of the  $\pi(q+1, \cdot, \cdot)$ 's in terms of the  $\pi(q, \cdot, \cdot)$ 's is always the same. By following again [9], we can prove that this approach admits a solution when  $\lambda < 1 - \epsilon$ . In fact, the recursive approach is convergent if the generalized departure rate, which is either 0 or 1 according to  $1 - b_1$ , is on average higher than the arrival rate, which is always equal to  $\lambda$ .

<sup>2</sup>In the following, the script  $b_{m-1}$ , which occurs often, has been replaced by  $\beta$ , only to simplify the notation.

#### IV. QUEUEING AND DELIVERY DELAY EVALUATION

The Markov chain described in the previous Section allows us to determine the delay statistics in an exact way. The evaluation of both queueing and delivery delay full statistics for the general case of packet arrival rate  $\lambda$  are original contributions presented here. Define  $\mathbf{a}$  as  $(b_1, b_2, \dots, b_{m-1})$ , i.e., a truncated  $\mathbf{b}$ , without  $b_m$ . Thus,  $\mathbf{b} = (\mathbf{a} \mid u[c-1])$ . Let  $\pi(q, \mathbf{a}, c)$  be the stationary probability of a generic state  $X(t) = (q, \mathbf{a}, c)$ . The probability of having queueing buffer occupancy equal to  $q$  is:  $P[q] = \sum_{\mathbf{a} \in \mathcal{A}} \sum_{c=-1}^1 \pi(q, \mathbf{a}, c)$ , where  $\mathcal{A} = \{0, 1\}^{m-1}$ .

To evaluate the packet delay, consider the arrival of a given packet in the queueing buffer. The conditional probability  $\Lambda(q, b_1, b_2, \dots, b_{m-2}, \beta, c)$  that the system state is  $(q, \mathbf{a}, c)$  given that in the previous slot a packet is arrived can be evaluated as follows:

$$\Lambda(q, b_1, b_2, \dots, b_{m-2}, \beta, c) = \begin{cases} \sum_{x=2, \beta-1}^{\beta} \sum_{\alpha=0}^{u[q-1]} p_{|x|c} \pi(q - \alpha, \alpha, b_1, \dots, b_{m-2}, x) & \text{if } c \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (6)$$

Eq.(6) is easily derived by Eqs.(1)-(5) by considering only the transitions with a packet arrival.

If the column vector  $\mathbf{v}_m$  is defined as a vector of  $m$  elements all equal to 1, the newly arrived packet has  $q - u[q-1] + \mathbf{b}\mathbf{v}_m$  packets ahead in the transmission order, which are still not correctly received<sup>3</sup>. Now, it is possible to consider the Markov chain defined by the transition matrix  $\mathbf{T}(\mathbf{P}, 0)$ , in which the arrival process is "turned off." In fact, as shown in [3], future arrivals do not affect the queueing delay, nor the delivery delay, of the packet of interest. The Markov chain with  $\lambda = 0$  evolves again by following the procedure outlined in Section III. Intuitively speaking, any packet eventually exits the queue and arrives at correct delivery with probability 1. Formally,  $\mathcal{Q} = \{(0, \mathbf{a}, c) : \mathbf{a} \in \mathcal{A}, -1 \leq c \leq 1\}$  is an absorbing set for the Markov chain and so is  $\mathcal{G} = \{(0, \mathbf{0}, 0), (0, \mathbf{0}, -1)\}$ , where  $\mathbf{0}$  is a  $(m-1)$ -sized null vector. The proof of this statement follows immediately, for if  $\lambda = 0$ , then  $\lim_{t \rightarrow \infty} q$  and  $\lim_{t \rightarrow \infty} \mathbf{b}\mathbf{v}_m$  are both zero.

We present two equivalent ways to solve this Markov chain. The first method exploits the fact that, intuitively speaking, any packet eventually exits the queue and arrives at correct delivery with probability 1. Formally,  $\mathcal{Q} = \{(0, \mathbf{a}, c) : \mathbf{a} \in \mathcal{A}, -1 \leq c \leq 1\}$  is an absorbing set for the Markov chain and so is  $\mathcal{G} = \{(0, \mathbf{0}, 0), (0, \mathbf{0}, -1)\}$ , where  $\mathbf{0}$  is an  $(m-1)$ -sized zero vector. The proof of this statement follows immediately, for if  $\lambda = 0$ , then  $\lim_{t \rightarrow \infty} q$  and  $\lim_{t \rightarrow \infty} \mathbf{b}\mathbf{v}_m$  are both zero. When the Markov chain enters the set  $\mathcal{Q}$  the packet of interest is released from the queueing buffer, where the set  $\mathcal{G}$  corresponds to the conditions where the packet and also all previously transmitted packets are acknowledged. Thus, if  $f_{(q, \mathbf{a}, c)\mathcal{Q}}(t)$  and  $f_{(q, \mathbf{a}, c)\mathcal{G}}(t)$  are the probabilities that the first passage times [10] from the state  $(q, \mathbf{a}, c)$  to the absorbing sets  $\mathcal{Q}$  and  $\mathcal{G}$ , respectively, equal  $t$  slots, the statistics of the queueing delay  $\tau_Q$  is evaluated as:

$$P\{\tau_Q = t\} = \sum_{q=0}^{+\infty} \sum_{\mathbf{a} \in \mathcal{A}} \sum_{c=-1}^{+1} \Lambda(q, \mathbf{a}, c) f_{(q, \mathbf{a}, c)\mathcal{Q}}(t). \quad (7)$$

<sup>3</sup>Observe that  $\mathbf{b}\mathbf{v}_m$  is the number of elements of  $\mathbf{b}$  equal to 1. If  $q = 0$ , the packet is transmitted immediately.

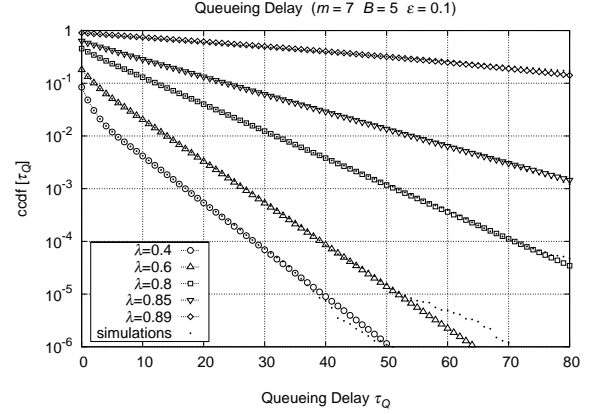


Fig. 2. Complementary cumulative distribution of the queueing delay for  $\varepsilon = 0.1$ ,  $B = 5$ ,  $m = 7$ .

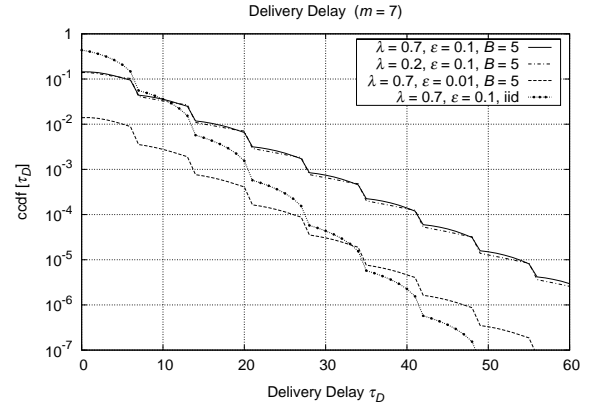


Fig. 3. Complementary cumulative distribution (ccdf) of the delivery delay for  $m = 7$  and various values of the other parameters.

An alternative view of the problem can be given by considering a column vector  $\mathbf{e}_Q$  of all ones in the entries with  $q = 0$  and all zeros in the entries with  $q > 0$ , i.e., the vector of indicator functions of the set  $\mathcal{Q}$ . In this case

$$\mathcal{C}_Q[t] = \mathbf{\Lambda} \cdot [\mathbf{T}(\mathbf{P}, 0)]^t \cdot \mathbf{e}_Q, \quad t \geq 0, \quad (8)$$

where  $\mathbf{\Lambda}$  denotes the vector collecting all  $\Lambda(q, \mathbf{a}, c)$ 's. The distribution  $\mathcal{C}_Q[t]$  is the probability that the queueing delay is lower than or equal to  $t$ . Thus, the probability  $\text{Prob}\{\tau_Q = t\}$  is determined as:

$$\text{Prob}\{\tau_Q = t\} = \begin{cases} \mathcal{C}_Q[0] & \text{if } t = 0 \\ \mathcal{C}_Q[t] - \mathcal{C}_Q[t-1] & \text{if } t > 0 \end{cases} \quad (9)$$

In both cases apparently  $q$  goes to infinity, which requires either an infinite sum in Eq. (7) or an infinite matrix in Eq. (8). However, the observation that  $f_{(q, \mathbf{a}, c)\mathcal{Q}}(t) = 0$  if  $q > t$ , i.e., a buffer with  $q$  packets can not be emptied in less than  $q$  timeslots, means that the evaluations above only involve a finite number of terms, i.e., the terms where  $q > t$  are all zero.

The statistics of the overall delay  $\tau_G$  can be evaluated by following the same approach. Only, to obtain  $P[\tau_G = t]$  it is necessary to replace  $f_{(q, \mathbf{a}, c)\mathcal{Q}}(t)$  with  $f_{(q, \mathbf{a}, c)\mathcal{G}}(t)$ , or equivalently  $\mathbf{e}_Q$  with a vector  $\mathbf{e}_G$  which has ones only in positions  $(0, \mathbf{0}, 0)$  and  $(0, \mathbf{0}, -1)$ , and zeros elsewhere.

The delivery delay  $\tau_D$  is then derived as  $\tau_G - \tau_Q$ . Thus,  $\text{Prob}[\tau_D = t]$  can be obtained as deconvolution of  $P[\tau_G = t]$  and  $\text{Prob}[\tau_Q = t]$ . In Figs. 2 and 3 the complementary cumulative distributions of the queueing and delivery delay, respectively, are plotted. In Fig. 2 we consider different values of  $\lambda$

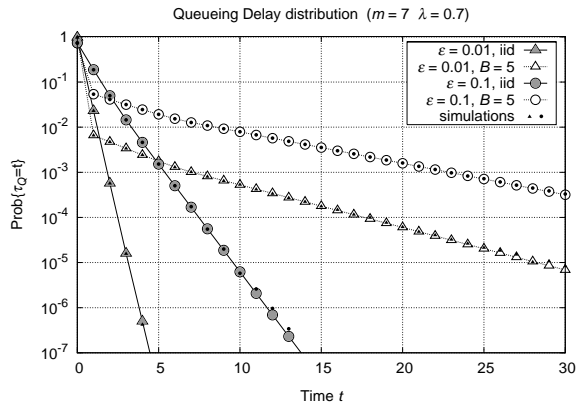


Fig. 4. Statistics of the queueing delay for  $m = 7$  and  $\lambda = 0.7$  for different values of the channel burstiness  $B$  and error probability  $\varepsilon$ .

when  $\varepsilon = 0.1$ ,  $B = 5$  and  $m = 7$ , and simulation results are shown for completeness. For Fig. 3 the additional choice of  $\lambda = 0.7$  is imposed to obtain a reference case to compare with situations where one parameter is changed.

On the one hand, Fig. 2 shows that the buffer occupancy is more or less reflected on the queueing delay (even though the latter distribution has a heavier tail). On the other hand, from Fig. 3 it is clear that delivery delay is almost insensitive to the packet arrival process, in fact the curves remain very close even with a different  $\lambda$ . In particular, when  $\lambda > 0.3$  the curves overlap so to be almost indistinguishable. As a consequence, to study the delivery delay under the Heavy Traffic condition is reasonable, unless  $\lambda$  is very small. This justifies the studies presented in [1, 3] where the delivery delay has been analyzed under this assumption. Note that, as holds the aforementioned contributions, the delivery delay curves present a periodic descent behavior, which steps down every  $m$  slots, since this roughly corresponds to one more retransmission.

The effect of the distribution of the error bursts of the Markov channel on the queueing delay is presented in Fig. 4, where simulation results are again shown for comparison. It is emphasized that the performance reported in Fig. 2 is similar to other cases with different values of  $\varepsilon$ , where the curves are simply translated without changing their behavior. However, the impact of the channel burstiness deserves more emphasis. The comparison made in Fig. 4 of the performance of bursty ( $B = 5$ ) and iid channel shows in fact that, even though the trend is similar, an iid channel is not a good model for wireless channels, which are often characterized by bursty errors. In particular, the delay distribution of the bursty channel has a heavier tail than in the iid case. This means that bursts of errors can bring the delay to higher values [1]; in fact, once the bad channel state is entered the system stays in that state for a longer period, thereby postponing the resolution of the corrupted packets.

Finally, the dependance of all these results on the arrival rate is summarized in Fig. 5, where the average delays (queueing, delivery and overall) are plotted versus  $\lambda$ . Here, the same system parameters of Fig. 2 have been considered. It is shown again that the average  $\tau_Q$  and hence the average  $\tau_G$  heavily increase with  $\lambda$ , whereas the average  $\tau_D$  almost does not change. Such a figure can be also useful to recognize the contribution to the total overall delay of the two terms. In fact, the queueing and the delivery delays have comparable weights when  $\lambda$  is between 0.5 and 0.7. For lower values, the delivery delay is more

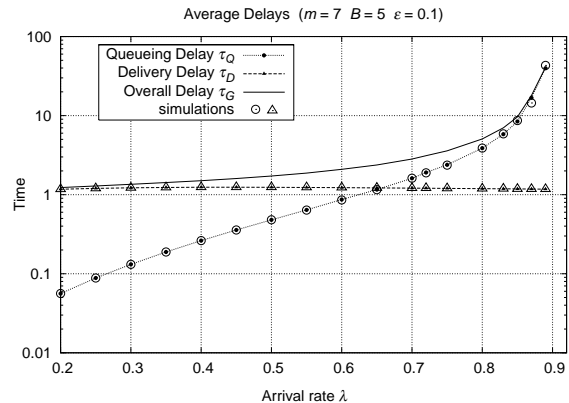


Fig. 5. Average values of the queueing buffer occupancy, queueing delay, delivery delay and overall delay for  $m = 7$ ,  $b = 5$ ,  $\varepsilon = 0.1$  as a function of  $\lambda$ .

relevant, where the queueing delay is heavier for  $\lambda > 0.7$  and approaching the Heavy Traffic condition. However, these conclusions depends on the specific scenario. Moreover, remember that Fig. 5 does not consider the propagation delay  $t_c$  in the average  $\tau_D$ .

## V. CONCLUSIONS

We studied an exact Markov model to investigate the delay statistics by considering the arrival process variability. We derive the statistics of all delay contributions in close form for a Bernoullian arrival process with arbitrary packet arrival rate  $\lambda$ . This allows us to quantify the overall delay and the single delay components not only as average values but with detailed statistics. In particular, we analytically showed that the impact of the arrival process on the delivery delay is negligible for the majority of the cases, i.e., unless the error rate is very high and the arrival rate is very low.

Conversely, our analysis is of interest for the queueing delay evaluation, which is the most significant part of the overall delay when  $\lambda$  is high. Note that when the round trip time  $m$  is large, this exact approach becomes prohibitive; however, approximate models, accurate enough to be used for practical purposes, are possible subjects of future research.

## REFERENCES

- [1] J. G. Kim and M. M. Krunz, "Delay analysis of Selective Repeat ARQ for a Markovian source over a wireless channel," *IEEE Trans. Veh. Technol.*, vol. 49, no. 5, pp. 1968–1981, 2000.
- [2] Z. Rosberg and M. Sidi, "Selective-Repeat ARQ: the joint distribution of the transmitter and the receiver resequencing buffer occupancies," *IEEE Trans. Commun.*, vol. 38, no. 9, pp. 1430–1438, 1990.
- [3] M. Rossi, L. Badia, and M. Zorzi, "On the delay statistics of SR ARQ over Markov channels with finite round-trip delay," *IEEE Trans. on Wirel. Commun.*, July 2005.
- [4] M. Zorzi, R. R. Rao, and L. B. Milstein, "Error statistics in data transmission over fading channels," *IEEE Trans. Commun.*, vol. 46, pp. 1468–1477, 1998.
- [5] M. E. Anagnostou and E. N. Protonotarios, "Performance analysis of the Selective-Repeat ARQ protocol," *IEEE Trans. Commun.*, vol. 34, no. 2, pp. 127–135, 1986.
- [6] J. Chang and T. Yang, "End-to-end delay of an adaptive Selective Repeat ARQ protocol," *IEEE Trans. Commun.*, vol. 42, pp. 2926–2928, 1994.
- [7] B. L. Long, E. Hossain, and A. S. Alfa, "Queueing analysis for radio link level scheduling in a multi-rate TDMA wireless network," in *IEEE Globecom 2004*, vol. 6, Dec. 2004, pp. 4061–4065.
- [8] M. Rossi, L. Badia, and M. Zorzi, "SR-ARQ delay statistics on N-state Markov channels with finite round trip delay," *Proc. IEEE Globecom 2004*, vol. 5, pp. 3032–3036, 2004.
- [9] M. F. Neuts, *Matrix-Geometric Solutions in Stochastic Models*. New York: Dover Publications, INC., 1981.
- [10] R. A. Howard, *Dynamic Probabilistic Systems*. New York: John Wiley & Sons, INC., 1971.