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Strategic Open Routing in Service Systems with a Shared Station

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Abstract

An accurate prediction of the behaviour of strategic individuals in an open routing service system with a shared station can be of great use for many companies, an example is a restaurant with an open buffet. However, customer behaviour is hard to predict and system details tend to differ a lot. In the paper of Arlotto et al. (2019) an open routing system with two stations is simulated. They conclude customers show herding behaviour at the slowest station, to prevent being further back in the slow queue, as this could happen if they visit the faster station first. In this research, we first replicate their simulation and compare the results. In addition, we perform a similar simulation on a three-station subset open routing system with a shared station. Customers in this station visit only two of the three stations, but the shared station is always one of them. We divide the customers into two groups, one group visits one subset of the stations and the other group visits the other subset. The simulation shows individuals tend to herd at the shared station, given high enough service rates at the two specific stations.

*The views stated in this thesis are those of the author and not necessarily those of
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1 Introduction

In many everyday environments, service systems can be found. In these systems, services are provided to customers at one or multiple stations. An example of this is a breakfast buffet, where a customer can independently choose to go to the bread station, beverage station or fruit station in whatever order they decide. As individuals are free to choose their path strategically, they can minimise the time they will spend waiting in the queues for these stations. Given that there are more customers who will be trying to do this, the question arises: What route should a customer choose?

The importance of researching this subject lies in the frequency of the occurrence of an open routing system. As described by Arlotto et al. (2019), these can be found in all sorts of environments such as amusements parks, festivals, shopping centres and buffets, but also in trials of medical research, as described by Baron et al. (2016). In the latter case, the individuals are not free to choose their own route but are given a schedule by a central planner. The central planner can have different objectives such as maximising customer satisfaction or minimising the total service time of the system. If one can get a clearer view of the behaviour of customers in an open routing system and how this compares to the optimal behaviour for a company, one can create a plan to increase customer satisfaction or to decrease the total system time. Furthermore, awareness under individuals can be created to inform them about the choice they should make to minimise their own waiting times as well as improve the cumulative system time.

There has been done previous research on open routing in service networks and several aspects have already been discovered and clarified. This is to be expected, as there is a great variety of different versions of open routing in service networks. We will analyse a three-station system with one shared station between two customer classes. Here, customers arrive simultaneously, but with priorities given to each customer. Furthermore, a numerical research will be performed on the same system, but in this case with stochastic arrivals. Firstly, we will reproduce the simulation performed in Arlotto et al. (2019). As their research focuses on a simulation with two stations with individuals who learn according to the historical average waiting times of both stations, there are still questions left to answer for similar systems with other aspects. Therefore we will extend the research of Arlotto et al. (2019) by analysing a model based on three stations, where a subset of two stations is visited by each individual. In our model, one station will be visited by each individual, while the other two stations will only be attended by part of the individuals. This setup is seen in multiple environments in practice, but yet little research is done for this construction. An example would be a buffet where there are separate stations for the drinks, warm and cold food. As customers are likely to either attend the cold or warm

buffet, but visit the drinks station either way. These reasons and applications motivated us to analyse the following research question: “*How do strategic individuals in an open routing system where only a subset of the stations is visited, with a shared station between these subsets, behave?*” which brings the following sub-questions: “*How do service rates influence the behaviour of individuals in an open routing system?*” and “*Do individuals herd at their specific station?*” and finally “*Do individuals herd at the shared station?*”.

Motivated by these questions, we first replicate the numerical simulation performed by Arlotto et al. (2019) and compare the achieved results with those of their simulation. We will then set up a simulation with three stations: A , B and C . Customers will visit shared station A and either B or C . The results of this numerical research give us a better understanding of the behaviour of individuals in open routing systems. We find customers tend to herd at the shared station when the service rates at the specific stations are high enough and the system is congested. Furthermore, as the system becomes less congested, customers show a slight decrease in herding behaviour. When the service rates of the specific stations are above that of the shared station, herding behaviour at the shared station is shown for all parameter combinations tested.

In Section 2 the relevant literature will be discussed, in Section 3 the two-station and three-station subset open routing games will be explained in further detail as well as the specifications of the systems we used in the simulations. Section 4 gives an in depth view of the two-station simulation as well as the three-station simulation. The parameters and structure used in the simulations as well as the hypothesis for these simulations will be discussed in this section. In Section 5, the output of the simulations is analysed and compared. Section 6 contains the conclusion of the paper and some final remarks and potential extensions for future research.

2 Literature

The research we do is closely related to literature of different aspects. We will go over some literature done on two-station networks, simulation, herding and finally a paper about multi-station routing. One of the few papers incorporating a stochastic network where customers choose the sequence of stations they visit, is Parlaktürk and Kumar (2004). They research a network, with two stations, where a “job” needs two tasks performed on it. Each station has a queue for both Task 1 and Task 2, where Task 1 has a shorter service time. Each station can perform only one task for each individual. As Task 1 is always executed first, the route decides which station performs which task for individuals i . The system planner can choose at each station which queue to serve next.

Depending on the scheduling rule chosen by the system planner, the cumulative service time decreases or increases. This can be caused by a better distribution of the already chosen routes of individuals, or by the differences in routes chosen by individuals, as they may change routes when the system planner implements a different scheduling rule. In the end, the researchers propose a scheduling rule where the self interested behaviour of the customers does not decrease the overall performance of the system. The contrast with the model researched by Arlotto et al. (2019) is that there are two queues at each station, instead of separate stations for each task. Furthermore, as there is only one server at each station, we assume the same serving method, namely first come first serve (FCFS), is applied to all customers for each station.

When we look at the existing literature about simulation-based study of routing schemes, the paper of Pinilla and Prinz (2003) gives a helpful insight for the numerical part of our research. They look into the standard sequential model and use simulation to receive insights in a flexible system. With their example of routing in a coffee shop they find that, when assigning the sequence of tasks dynamically compared to a fixed sequence of tasks, performance can be increased significantly. When we investigate the options to implement these results in our three-station system we see the options are minimal. The ability to determine which station to go next to after attending a station, is in our network not effective since there are only two stations to attend. This makes that there is only one station to attend to after having visited the first station. Therefore the insights of constructing a simulation to obtain empirical results are applicable, but we will not investigate the topic of flexible route choosing in further depth.

A previous research that found herding behaviour under customers is that of Veeraraghavan and Debo (2011, 2009). They looked into two competitive service providers where customers have private information about the quality of each provider. They find herding in cases where service rates are relatively high. As longer queues may insinuate better quality, uninformed individuals will join the longer queue and thus contribute to the herding strategy if they seek to optimise their utility. When comparing the results of the research to those of Arlotto et al. (2019), a similar aspect is finding herding as a equilibrium strategy. The difference occurs when we analyse the incentive behind the herding, as the customers are driven by the service quality and not the time spent in the queues. As the individuals in Arlotto et al. (2019) are assumed to try to minimise their expected time in the queue, starting at the less crowded station will be punished by a longer queue at the second station. Therefore, the both occurrences of herding have different causes.

When considering the three-station subset open routing game, there is the paper of Foss and Chernova (1998) which researches stability of multi-station systems which are partially accessible to each individual. This is a close representation of the idea of a customer visiting a set subset of a system. Foss and Chernova (1998) looks into three different situations where the system service times differ in each situation. They obtain simple stability criteria for two cases and further analyse the third case. An interesting approach is shown by using Markov process and chains to prove the stability criteria. Another aspect of the paper is the use of constant routing policies. Although multiple routing policies are studied, there is always a constant decision rule which does not implement an individuals historical information.

3 Open Routing Systems

Each open routing system has their own respective specifications such as number of stations, connections between the stations, service rates and many more. In this section we will discuss two types of open routing systems: the two-station open routing system and the three-station subset open routing system.

3.1 Two-station open routing game

Our first model, based on the model of Arlotto et al. (2019), is a two-station open routing system. In this model, the customers want to minimise their waiting time while still attending both stations. The stations, station A and station B, each have one queue with one server and nonidentical service rates μ_A and μ_B , respectively. Without a loss of generality, we assume the case of non-equal service rates ($\mu_A < \mu_B$). The customers are free to choose which station to attend first, but have to visit both stations exactly once. A FCFS policy is applied to serve the queues, as this is also maintained in many service environments in practice. The resulting network is shown in Figure 1.

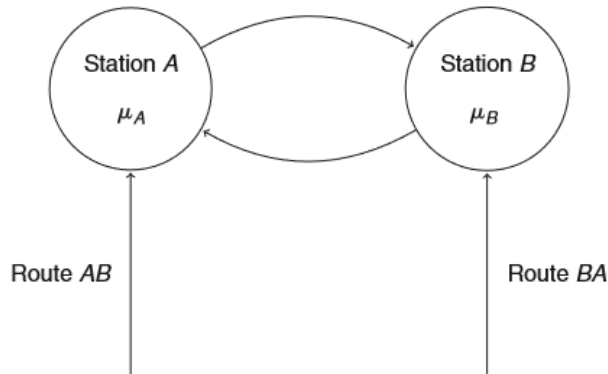


Figure 1: Customers who follow AB will first visit station A and than B , Arlotto et al. (2019)

The paper of Arlotto et al. (2019) gives useful insights about the equilibrium behaviour of customers in a two-station open routing system. In this system, customers choose a route simultaneously, receive a randomised priority and service times are deterministic. It shows that given that there are enough players in the system, herding equilibria are the only pure strategy Nash equilibria. Even when non-strategic customers, who have a pre-determined route independent of the queues, or stochastic service times are introduced, herding is still an equilibrium strategy profile. When customers who only attend one of the two stations are introduced in the game, herding behaviour stays an equilibrium strategy profile. The note has to be made that in this case it is necessary to have enough strategic players in the game compared to the customers who attend only one station. When the game is played sequentially it is shown that herding at station A , the slower station, is the prevailing strategy. The motivation is that when a player first visits station B , his position will be overtaken and he will end more to the back of the slower queue at station A . The individual with the last priority, will join the queue at station B first, as he is last in line for station A already. In the case of a system with more than two stations, herding is still a Nash equilibrium. In this case the herd visits the stations according to the increasing service rates. The customers start at the slowest station and make their way to the fastest serving station. Arlotto et al. (2019) have shown the conditions and boundaries of this specific herding strategy profile, but do not exclude the possibility of other equilibrium strategy profiles existing for a system with more than two stations.

Furthermore, Arlotto et al. (2019) have found that the cumulative system time, the time it takes to serve all customers, is close to the optimal time when herding is applied. Finally, they looked into an example of a non-congested system which reached a steady state. In this system customers arrive over time and the arrival rate is lower than the slowest service rate of the stations. For this example, herding profiles are still equilibria. Although, any other feasible routing profile is also an equilibrium. Therefore herding

behaviour is not necessary prevailing in a system that does not overflow over time.

3.2 Three-station subset open routing game

The research of Arlotto et al. (2019) suggests that studying a system with more than two stations, where each customer visits only a subset of the stations, may be interesting. We adopt this idea to a system with three stations, station A , B and C , where each customer has to visit station A and either B or C , depending on the class of the customer. We will split the customers in two classes, S_{ab} and S_{ac} , where individuals in S_{ab} will visit station A and B and those in S_{ac} visit A and C . A visual representation of the two service systems with a shared station is given in Figure 2.

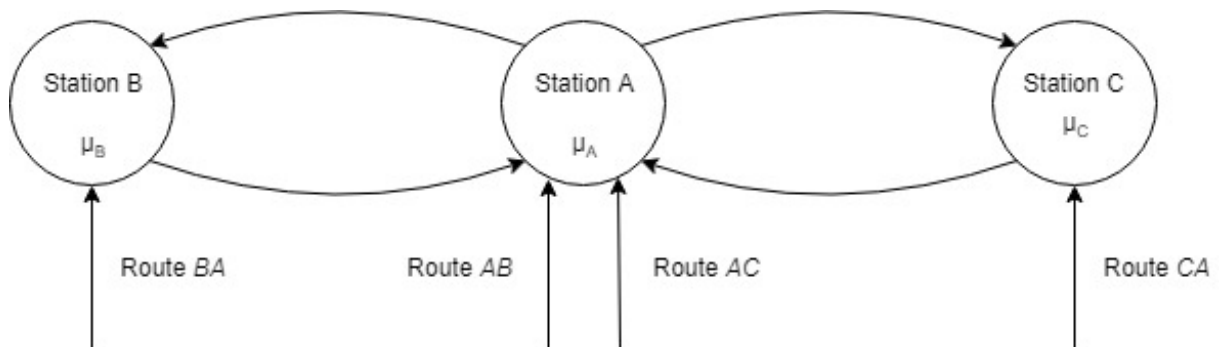


Figure 2: Customers in class S_{ab} will either visit station A first, if they take route AB , or B if they take route BA

The customers are free to choose which station they attend first, but there is still a one queue FCFS policy at each station. In case of equal arrival times of a customer from class S_{ab} and S_{ac} at the same station, class S_{ab} will be served first. This leads to two separate groups of possible routes: AB and BA for the customers in class S_{ab} and route AC and CA for those in S_{ac} . Therefore, multiple herding strategies are possible. The first one would be herding at station A , where every customer first visits station A . One of the other possibilities would be herding at the specific stations. Customers in class S_{ab} and S_{ac} would take route BA and CA , respectively. Furthermore, a possible herding strategy profile would be one where one class starts at station A , while the other class visits their specific station first.

We still assume inequality in service rates. As we consider equally large classes of customers, we set $\mu_B > \mu_C$, without a loss of generality, to prevent repetition of results with different station labels. This gives room for three different set-ups considering the service rates of the station:

- $\mu_A > \mu_B > \mu_C$
- $\mu_B > \mu_A > \mu_C$
- $\mu_B > \mu_C > \mu_A$

which gives different combinations of slowest and fastest stations. This could be an important factor in our multi-station subset open routing game, as the results of Arlotto et al. (2019) have shown us herding at the slowest station is an equilibrium strategy profile. Even though their system structure was different, it may have similarities in outcome.

When all customers arrive at the same time, but priorities are still given uniformly at random, the number of customers N is large enough and the service times are deterministic, there is an equilibrium strategy profile where all customers start at the shared station A .

Proposition 1 (Herding Equilibrium in the Three-Station Subset Open Routing Game). *For $N \geq 2\mu_A/\mu_C + 1$ and $\mu_A < \mu_C < \mu_B$, the open routing game with a shared station has a Nash Equilibrium in which all players visit station A first.*

The proof for this assumption is given in Appendix A and based upon the proof of Proposition 1 in Arlotto et al. (2019). When this situation is analysed for the case with stochastic service times, herding at the shared station is found to be a symmetric Nash equilibrium for all customers in both classes.

Proposition 2 (Nash Equilibrium with Visiting Shared Station A first in Case of Stochastic Service Times). *For $N > 1 + \frac{2\mu_A}{\mu_C} + \frac{\mu_A^2(\sigma_A^2 + \sigma_C^2)}{2 - \frac{\mu_A}{\mu_C}}$, it is a symmetric Nash Equilibrium for all customers in class S_{ab} and S_{ac} to visit station A first, which implies they follow route AB and AC , respectively.*

The proof for this assumption can be found in Appendix A and is inspired by the proof of Proposition 5 in the paper of Arlotto et al. (2019).

4 Methodology

In this section we will first describe how we replicated the simulation performed by Arlotto et al. (2019) with the two-station open routing system. Secondly, the simulation of the three-station subset open routing game will be explained. The results of these simulations will be discussed in Section 5.

4.1 Two-station simulation

In the paper of Arlotto et al. (2019) the differences of equilibria strategies between congested and non-congested systems are discussed. They state that in systems that are not very busy, herding strategies do not predominate compared to other strategies. This brought them to the following hypothesis: “*Herding occurs when a service system is congested, that is, the arrival rate is higher than the service rates of both stations until the arrival of the last customer*” where the practical benefits of confirming this hypothesis are significant as systems are often congested at the start of their service availability. Furthermore, even though the analytical results given by Arlotto et al. (2019) are theoretically correct, they argue that it is highly unlikely that individuals perform such analysis before deciding which queue to join. Therefore they decided to perform a simulation where individuals learn through repeated rounds in the system. The arrival and service times were both stochastic. The results of the simulation give an insight in the customer behaviour in a two-station open routing system. This information is most interesting for us, as we will perform a simulation with a three-station service system, where customers visit only two stations. Individuals play multiple rounds in the system and choose the route which they believe has the shortest expected waiting time. After the round they learn the waiting time of both the chosen route as well as the other route. After learning this their beliefs update to the empirical average of their own samples for both routes. In case of an equal average waiting time for both routes, a random route will be chosen. For the first round, a random route is chosen as well.

The arrival times are defined by γ and ϕ , which represent the mean and variance of the arrival times. The arrival time of individual $i \in \{1, \dots, N\}$ will be assumed to be uniformly distributed on $[i\gamma - \phi, i\gamma + \phi]$. This leads to mutually independent arrivals of different customers, but leaves the opportunity of different priorities if ϕ is large enough, as overlap may occur when $\phi > \gamma/2$. The service rates of the stations are defined as μ_A and μ_B for station A and B respectively. These are taken to be distributed exponentially, where station B is assumed to be the slower station with fixed $\mu_B = 1$ and $\mu_A < 1$. The number of individuals N will stay fixed at $N = 50$. We will simulate all combinations of $\gamma \in \{0.001, 0.1, 0.25, 0.5, 0.75, 1\}$, $\phi \in \{0, 0.25, 0.5, 0.75, 1\}$ and $\mu_A \in \{0.1, 0.25, 0.5, 0.75\}$ which leads to a total of 120 parameter sets. For each parameter set 100 independent trials are performed, with each up to 250 rounds of play in each trial. The trial will be stopped whenever all individuals have chosen the same route 50 times, to decrease computation time. This condition will bias the results a little bit towards herding behaviour, as the round stops whenever complete herding occurs for 50 routes.

However, the effect will be small as it is unlikely individuals will switch routes when all individuals choose the same route for such a period. The largest expected bias will be created by the last customer, as it may be efficient for her not to herd. The gain in computation time is expected to be of a factor 10, which is based on a test run for comparison.

The results of this simulation will be compared to those of Arlotto et al. (2019), where the final null hypothesis will be: “*The number of customers choosing route AB in the final round of the simulation has the same distribution as that of the simulation performed by Arlotto et al. (2019)*”. To test this, we will first test the equality of the mean number of customers choosing AB in the last round for each parameter combination, for our simulation and the one performed by Arlotto et al. (2019). The two-sample t-test will be used to test this equality, with the null hypothesis: “*The average number of customers choosing route AB at the end of the trial, for this parameter set, is equal for both simulations*”, where this test will be performed for each parameter set shown in Arlotto et al. (2019). The test statistic will be calculated as follows:

$$T_i = \frac{\bar{X}_i - \bar{Y}_i}{s(X_i)} \sqrt{\frac{N}{2}}, \quad (1)$$

where X_i is the average of all trials for parameter set i , Y_i the average given by Arlotto et al. (2019), $s(X_i)$ the sample standard deviation of the trials for parameter set i and N the number of trials, which is 100 in both simulations. This also brings that we use 198 degrees of freedom in our tests. The results of these lower stage tests, which use a 95% confidence level, will be used as inputs for a binomial test to confirm or deny the main hypothesis. Even though the Jarque-Bera test rejects the null hypothesis of Normality for the distribution of the number of individuals choosing route AB in each trial, the averages of these trials may still be normally distributed. This, combined with the Central Limit Theorem makes that we can still assume normality and therefore apply the two-sample t-test.

4.2 Three-station subset simulation

For the same reasons as above, a simulation of the three-station subset open routing game is constructed where the hypothesis: “*When the system is congested, herding occurs at either the shared station A, or at each class’ specific station*”, is tested. Considering the parameter sets for this system, we have $\gamma \in \{0.001, 0.1, 0.25, 0.5, 0.75, 1\}$, $\phi \in \{0, 0.25, 0.5, 0.75, 1\}$ and $(\mu_B, \mu_C) \in \{(0.25, 0.1), (0.75, 0.5), (1.25, 0.75), (1.75, 0.25), (1.25, 1.1), (1.75, 1.5)\}$. This gives for each combination of μ ’s described in Section 3.2, two

different situations with varying values for μ_B and μ_C . The total number of parameter combinations is 180. For each of these parameter combinations 100 independent trials will be executed, where individuals play up to 250 rounds in each trial.

5 Results

We will discuss the results from the two-station simulation in Subsection 5.1 and those of the three-station subset simulation in Subsection 5.2. For both simulations we analyse the number of people who choose station A as their first station to visit and for the three-station simulation we will analyse the number of individuals attending A first per class as well. Furthermore, the results of the two-station simulation will be compared to those of Arlotto et al. (2019).

5.1 Two-station simulation outcome

The results of the simulation with $\gamma = 0.001$ and $\phi = 0$ are shown for multiple values of μ_A in Figure 3. This shows the results of the system where all customers arrive in a set order, as $\phi = 0$, and with very little time between arrivals, as $\gamma = 0.001$. The situation closely resembles the analytically researched system in Arlotto et al. (2019), in which all customers are all present at the start and choose their routes sequentially. This differs from the simulation performed, as individuals cannot observe each others decisions but choose their route based on the historical waiting times. It can be seen the number of trails ending with all individuals choosing route AB increases as μ_A increases. Furthermore, there are no occurrences where less than 40 customers choose route AB , which is in line with the statements made by Arlotto et al. (2019), even though the conditions of the system differ from those of system the propositions are based on. The herding at station A can be explained by customers experience from previous rounds, where they encountered a longer waiting time if they attended station B first due to being overtaken at station A by later arrivals.

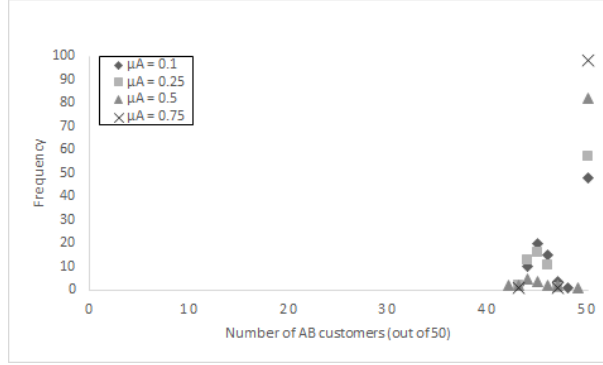


Figure 3: Frequency Chart for Number of AB Customers in the Final Round (100 trials in total), for $\gamma = 0.001$ and $\phi = 0$

In Table 1 and Table 2, the resulting number of individuals choosing route AB in the final round is shown. The γ values chosen for these tables represent arrivals more spread out over time, instead of the $\gamma = 0.001$. This is motivated based on the application in practice, since $\gamma = 0.001$ would mean each individual arrives almost at the same time, which is unlikely in a real world scenario. We fix μ_A at 0.75 and 0.5 for the tables and vary γ and ϕ between zero and one. Because herding never seems to arise for route BA , for any of the parameter sets in the tables, the number of customers who choose route AB can be used as a measure for herding. The right side of the tables give the values for the first quartile of the results.

We note the number of final round choices for AB seems to decrease as γ increases. This can be explained due to more idle time at the stations. When inter-arrival times increase, the probability of a customer arriving at the service system when there are no busy stations increases. As this would bring equal waiting times for both routes, more customers choose a route randomly, which leads to more customers taking route BA . There is clear herding behaviour for all parameter settings, given $\gamma \geq 0.1$, since all average results are over 42, which represents 84% of the individuals, and for $\mu_A = 0.5$ the averages are even over 48, which accounts for 96% of the customers. Furthermore, there seems to be a slight difference due to the decreasing value of μ_A , when comparing Table 2 and Table 1. The results of the simulation with $\mu_A = 0.5$ tend to be slightly higher, which would be in line with the theory of increasing herding behaviour when the differences in service rates increase as described by Arlotto et al. (2019). When looked into these differences in more detail, we see a smaller decrease as γ increases compared to the decrease in Table 1. This would be in line with the theory of decreasing herding behaviour as the system is less congested due to more equilibrium strategy profiles existing in a non-congested system. With slower service rates, 0.5 instead of 0.75, the system is more congested for equal γ values. Therefore, herding behaviour appears more than in Table 1.

Sample mean						Sample first quartile					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	49.25	49.37	49.45	49.52	49.41	0.1	50	50	50	50	50
0.25	49.19	49.36	49.25	49.31	49.41	0.25	50	50	49	50	50
0.5	48.8	48.87	48.88	48.64	48.96	0.5	49	49	49	48	49
0.75	46.99	47.9	48.3	48.14	47.98	0.75	46.75	48	47.75	47	47.75
1	43.71	43.8	42.59	43	42.93	1	41	41	41	40	40.75

Table 1: Average number of AB customers (out of 50) in the final round, with $\mu_A=0.75$

Sample mean						Sample first quartile					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	49.56	49.49	49.52	49.63	49.6	1	50	49	49	50	50
0.25	49.09	49.58	49.4	49.82	49.35	0.75	49	50	50	50	50
0.5	49.29	49.43	49.09	49.38	49.51	0.5	50	50	50	50	50
0.75	49.11	49.1	49.17	48.98	48.99	0.25	50	50	50	50	50
1	48.65	48.47	48.69	49.05	48.65	0.1	49.75	46.75	49.75	50	49

Table 2: Average number of AB customers (out of 50) in the final round, with $\mu_A=0.5$

When we compare the results of our simulation to the results of Arlotto et al. (2019), which are given in Appendix B, we test whether the number of AB customers in the final round differ significantly by means of a two-sample t-test. At a 5% significance level, the results of only 5 parameter sets are not rejected for the null hypothesis of equality. When we test the number of accepted null hypothesis in our main test with null hypothesis: “*The number of customers choosing route AB in the final round of the simulation has the same distribution as that of the simulation performed by Arlotto et al. (2019)*” we use a Binomial test with 5 as the number of successful trials, 50 as the total number of trials and 95% as the probability of success. This leaves space for a 5% error margin which is required since we work with simulation results where random numbers are involved. In case of a 100% success probability it would mean all parameter sets needed an accepted null hypothesis. The result of the Binomial test gives a probability smaller than 0.001, which makes that we reject the null hypothesis. The differences in results may occur due to decisions made within the simulation, for example the cut-off condition as described in Subsection 4.1.

Another reason may be a difference in simulation structure, which could be caused by an unspecified detail in the paper of Arlotto et al. (2019).

5.2 Three-station subset routing behaviour

Figure 4 shows the results of the three-station open routing game simulation, where the empirical frequencies for the number of individuals who choose to visit station A first are represented, for three combinations of (μ_B, μ_C) . The values of γ and ϕ are set to 0.001 and 0, respectively. Similar to Figure 3 in Section 5.1, this closely represents the scenario of all individuals arriving simultaneously, but with different priorities. If we compare the simulation results to Proposition 2, which states herding at the shared station is an equilibrium strategy profile under certain conditions, similar outcomes are found. As the number of individuals visiting A first is concentrated around 50 for all three combinations of (μ_B, μ_C) . Furthermore, as μ_B and μ_C increase, the number of trials resulting in all customers choosing to visit A first increases as well. This could imply the incentive for herding behaviour is dependent on the service rates for the other stations. Another dependency of this can be found in the conditions for N in Proposition 1 and 2, as the number of individuals necessary for herding at station A to be an equilibrium strategy profile decreases as μ_C increases.

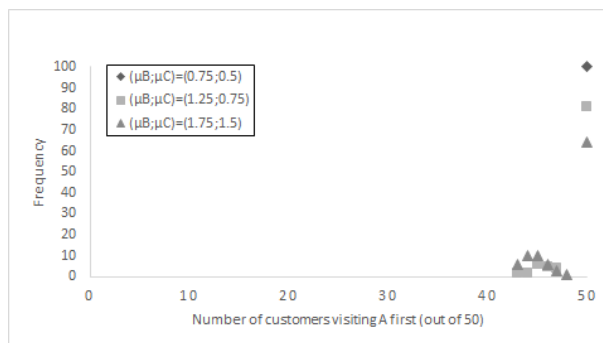


Figure 4: Frequency Chart for Number of Customers starting at station A in the Final Round (100 trials in total)

In Table 3 and Table 4, the results of the three-station subset simulation are shown for μ_B and μ_C equal to $(0.25, 0.1)$ and $(1.75, 0.25)$, respectively. When analysing the results in Table 3, there seems to be no herding at station A , but at the specific stations for $\gamma < 0.5$. There is still an increase in value as γ increases from 0.1 to 0.25, but there remains a clear sign of herding at the specific stations. For $\gamma > 0.25$, the individuals from class S_{ac} herd at station A , while the other class still starts at their specific station. For all other combinations of parameters, the results are comparable to those shown in Table 4. There is a strong trend of herding behaviour for each $\gamma \geq 0.1$ as well as for ϕ in $[0, 1]$. When

we compare the results of the numerical analysis with Proposition 2, we note that they are in line with each other even though the arrivals are stochastic instead of at the same time.

Sample mean						Sample first quartile					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	3.89	4.04	4.17	4.58	4.33	0.1	3	3	3	4	4
0.25	7.8	7.88	8.06	8.03	8.36	0.25	7	7	7	7	8
0.5	24.14	24.67	24.93	24.85	24.81	0.5	23	24	25	25	24.75
0.75	25.76	25.64	25.66	25.75	25.72	0.75	25	25	25	25	25
1	26.86	26.8	26.69	26.78	26.72	1	26	26	26	26	26

Table 3: Average number of customers visiting A first (out of 50) in the final round, with $\mu_B=0.25$ and $\mu_C=0.1$

Sample mean						Sample first quartile					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	49.73	49.86	49.73	49.78	49.74	0.1	50	50	50	50	50
0.25	49.98	49.94	49.9	49.91	49.92	0.25	50	50	50	50	50
0.5	49.95	49.95	49.96	49.97	49.97	0.5	50	50	50	50	50
0.75	48.83	49.04	48.9	49.11	49.1	0.75	48	48	48	48	48
1	45.27	45.38	45.3	45.25	45.03	1	44	44	44	44	44

Table 4: Average number of customers visiting A first (out of 50) in the final round, with $\mu_B=1.75$ and $\mu_C=0.25$

A separate representation of the individuals per class attending station A first is given in Table 5 and Table 6 for $(\mu_B, \mu_C)=(0.25, 0.1)$ and $(\mu_B, \mu_C)=(1.75, 0.25)$, respectively. In Table 5 a slight increase in customers from S_{ab} visiting A first can be seen as γ increases, while for customers in class S_{ac} this seems to be a much stronger increase, as it ranges from 3.09 to 25 for $\phi = 0$. Furthermore, there is a clear difference between the behaviour of the two classes. Class S_{ab} shows clear herding behaviour at station B , as there are less than two customers on average choosing route AB for all parameter sets, while class S_{ac} tends to shift from visiting station C first, to herding at station A as γ increases.

Table 6 gives a representation of a (μ_B, μ_C) set where for all values of γ and ϕ individuals from both classes show a clear herding behaviour. As γ increases, the number

of individuals in class S_{ab} visiting A first decreases, which is as expected as the system becomes less busy. For the individuals in class S_{ac} this is not the case, as μ_C is lower than μ_B . This causes station C to remain busy even though the increasing inter-arrival times.

Class S_{ab}						Class S_{ac}					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	0.09	0.08	0.08	0.13	0.14	0.1	3.8	3.96	4.09	4.45	4.19
0.25	0.07	0.02	0.03	0.04	0.01	0.25	7.73	7.86	8.03	7.99	8.35
0.5	0.24	0.27	0.36	0.33	0.41	0.5	23.9	24.4	24.57	24.52	24.4
0.75	0.77	0.64	0.66	0.75	0.72	0.75	24.99	25	25	25	25
1	1.86	1.8	1.69	1.78	1.72	1	25	25	25	25	25

Table 5: Average number of customers visiting A first per class in the final round, with $\mu_B=0.25$ and $\mu_C=0.1$

Class S_{ab}						Class S_{ac}					
ϕ						ϕ					
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	24.81	24.86	24.78	24.81	24.76	0.1	24.92	25	24.95	24.97	24.98
0.25	24.98	24.94	24.9	24.91	24.92	0.25	25	25	25	25	25
0.5	24.95	24.95	24.96	24.97	24.97	0.5	25	25	25	25	25
0.75	23.83	24.04	23.9	24.11	24.1	0.75	25	25	25	25	25
1	20.27	20.38	20.3	20.25	20.03	1	25	25	25	25	25

Table 6: Average number of customers visiting A first per class in the final round, with $\mu_B=1.75$ and $\mu_C=0.25$

6 Conclusion

Firstly, a replication of the two-station open routing game simulation in Arlotto et al. (2019) is performed. These results are compared and it is found that the average number of customers choosing route AB in our simulation follows a different distribution than that of the results of the simulation performed by Arlotto et al. (2019). Analyses of the simulation results shows that herding behaviour appears as an equilibrium strategy when the arrival rate is higher than the lowest service rate. As the inter-arrival times increase and thus the system becomes less busy, customers tend to spread out over both routes.

Therefore, it is suggested herding occurs when a service system is congested.

Secondly, a numerical research is performed on a three-station subset open routing game, where customer visit one specific station and a shared station. The results of the simulation performed with this system show us the influence of service rates, inter-arrival times and changes in priorities on the routing behaviour. With these results we can answer the question “*How do strategic individuals in an open routing system where only a subset of the stations is visited, with a shared station between these subsets, behave?*” We see when the service rates of the two specific stations are sufficiently large compared to that of the shared station, customers of both groups herd at the shared station. When the service rates are not sufficiently large, customers herd at their specific station, or the case arises where one class herds at their specific station and the other class at the shared station. Another parameter of influence on the behaviour of customers is the inter-arrival times, as it seems a less congested system gives room for other strategy profiles and customers show a little less herding behaviour. These findings are in line with Proposition 2, which states an open routing game with a shared station has a Nash Equilibrium in which all players visit shared station A first. Although, it has to be noted that there are differences in system conditions, as the proposition holds for systems with simultaneous arrivals while the simulation works with simultaneous as well as sequential arrivals.

The differences between these two systems could be an interesting subject for future research, where the similarities and differences in analytical propositions could be further researched. This may lead to a better practical application of the propositions made by Arlotto et al. (2019), for the two-station system and our own propositions for the three-station subset system.

Another example for future research would be a further elaboration on the idea of a subset open routing game. This could be by the addition of another subset, which would imply each station is shared by two classes, or the implementation of more stations while maintaining only one shared station. A further understanding of these situations could widen the practical application of these results, as many practical situations only slightly differ from each other. Therefore a more general statement about herding behaviour would be of great practical value.

Finally, as already stated by Arlotto et al. (2019), an analyses with varying utility for different customers could give a more realistic result. As customers may have a more complex opinion about waiting times and experience waiting in queues differently. For example, some may prefer waiting equally long at both stations over waiting for a longer time at one station and being served at the second station immediately. Even if the total

waiting time is equal for both situations.

An improvement for future research would be the inclusion of a wider range of service rates, inter-arrival times and priority variance. Furthermore, if practically possible, the cut-off restriction used in the simulation could be dropped. It could also be interesting to include varying types of learning rules, instead of only letting individuals decide based on the historical waiting times. This could show how routing behaviour differs between different assumed learning rules.

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A Analytical proofs

Proof of Proposition 1. Suppose $\mu_A < \mu_C < \mu_B$ and $N \geq \frac{2\mu_A}{\mu_C} + 1$, then whenever a specific station (B or C) is idle, it will never have a queue again, since the service rate of station A is the lowest of all three. This also implies that whenever station A has started serving customers, it will not be idle until all customers are served. Furthermore, as the priorities of customers are drawn uniformly at random, the game is symmetric given the class of the customer. This means customer i can be considered, where i represents an arbitrary player index as long as the player remains in the same class.

Assume all individuals from class S_{ab} and S_{ac} start at station A , then customer i with priority j from class S_{ab} will have to wait for $j - 1$ customers to be served before being served herself. When leaving station A , they will have immediate service at station B . Thus, customer i with priority j from class S_{ab} has total service time $Q_{ab}^A(j)$ given by

$$Q_{ab}^A(j) = \frac{j}{\mu_A} + \frac{1}{\mu_B}, j = 1, \dots, N. \quad (2)$$

Let $T_{ab}(1, m, k)$ be the expected time in the system for customer i , from class S_{ab} who attends station A first, as well as m other customers from class S_{ab} and k customers from class S_{ac} . $T_{ab}(0, m, k)$ is the expected system time if customer i chooses to attend station B first, and $m + k$ customers attend A first. Due to the uniformly random priorities, the expected waiting time for customer i is

$$T_{ab}(1, \frac{N}{2} - 1, \frac{N}{2}) = \sum_{j=1}^N \frac{1}{N} Q_{ab}^A(j) = \sum_{j=1}^N \frac{1}{N} \left(\frac{j}{\mu_A} + \frac{1}{\mu_B} \right) = \frac{1}{\mu_B} + \frac{N+1}{2\mu_A}, \quad (3)$$

where the third step contains the constant occupancy of station A in $\frac{j}{\mu_A}$ and the lack off a queue forming at station B , as this station is faster than station A , in $\frac{1}{\mu_B}$. If the individual deviates from visiting route A first, they will be last in line at station A . Therefore, $T_{ab}(0, \frac{N}{2} - 1, \frac{N}{2})$ is deterministic and given by

$$T_{ab}(0, \frac{N}{2} - 1, \frac{N}{2}) = \frac{1}{\mu_B} + \left(\frac{N}{\mu_A} - \frac{1}{\mu_B} \right) = \frac{N}{\mu_A}, \quad (4)$$

where the $\left(\frac{N}{\mu_A} - \frac{1}{\mu_B} \right)$ represents the time spent waiting for $N - 1$ customers at station A and being served herself at A , minus the time spent at B . As station A never gets idle once service has started until all customers are served, these two values can be deducted from each other. This implies due to the assumptions of $N \geq \frac{2\mu_A}{\mu_C} + 1$ and $\mu_A < \mu_C < \mu_B$ that

$$\frac{1}{\mu_B} + \frac{N+1}{2\mu_A} \leq \frac{1}{\mu_C} + \frac{N+1}{2\mu_A} \leq \frac{N}{\mu_A}. \quad (5)$$

Therefore, there is no incentive for customer i from class S_{ab} to deviate from taking route AB , as $T_{ab}(1, \frac{N}{2} - 1, \frac{N}{2}) \leq T_{ab}(0, \frac{N}{2} - 1, \frac{N}{2})$.

For a customer i in class S_{ac} , $T_{ac}(1, \frac{N}{2}, \frac{N}{2} - 1)$ and $T_{ac}(0, \frac{N}{2}, \frac{N}{2} - 1)$ can be found by a similar approach and are given by

$$T_{ac}(1, \frac{N}{2}, \frac{N}{2} - 1) = \frac{1}{\mu_C} + \frac{N+1}{2\mu_A} \quad \text{and} \quad T_{ac}(0, \frac{N}{2}, \frac{N}{2} - 1) = \frac{N}{\mu_A}. \quad (6)$$

Therefore, due to the assumptions of $N \geq \frac{2\mu_A}{\mu_C} + 1$ and $\mu_A < \mu_C < \mu_B$,

$$\frac{1}{\mu_C} + \frac{N+1}{2\mu_A} \leq \frac{N}{\mu_A}. \quad (7)$$

This means there is no incentive for customer i from class S_{ac} to change to route CA . This brings that we have a Nash Equilibrium at station A .

Proof of Proposition 2. Assume equal variance of the service rates for station B and C ($\sigma_B^2 = \sigma_C^2$), $\mu_A < \mu_C < \mu_B$ and that all customers from class S_{ab} and S_{ac} visit station A first. This makes that stations B and C are empty until the first departure towards the specific station. As all customers visit station A first and priorities between customers from class S_{ab} and S_{ac} are distributed alternately, station B behaves like a $GI/GI/1$ queueing system with arrival rate $\frac{\mu_A}{2}$ and service rate μ_B . The same holds for station C with arrival rate $\frac{\mu_A}{2}$ and service rate μ_C . Note that as $\mu_A < \mu_C < \mu_B$, both systems would be stable.

We let $F_{W_{0,ab}^B}$ be the distribution function for a random variable, independent of the arrival and service processes, which may alter the initial state of the queueing system. $W_{k,ab}^B$, $k \geq 1$, denotes the waiting time the k -th departure of class S_{ab} from station A experiences at station B . Here, $F_{W_{k,ab}^B}$ is the distribution function of $W_{k,ab}^B$. As with probability 1, $W_{0,ab}^B = 0$ as well as $W_{1,ab}^B = 0$, since station B starts empty, we can state $F_{W_{1,ab}^B}$ stochastically dominates $F_{W_{0,ab}^B}$. We denote this as

$$F_{W_{0,ab}^B} \leq_{st} F_{W_{1,ab}^B}. \quad (8)$$

To define the stationary waiting time distribution function for a $GI/GI/1$ queueing system, we use $F_{W_{\infty,ab}^B}$. As stated in Müller and Stoyan (2002) by Theorem 6.2.1, it holds that

$$F_{W_{k,ab}^B} \leq_{st} F_{W_{\infty,ab}^B} \quad \forall k = 1, 2, \dots \quad (9)$$

The current strategy of the customer, with all other customers visiting station A first as well, gives her priority k at station A , where $k = 1, \dots, N$ each has probability $\frac{1}{N}$.

Therefore, the conditional expected time in the system, $\mathbb{E}[Q_{ab}^A|k]$, is given by

$$\mathbb{E}[Q_{ab}^A|k] = \frac{k}{\mu_A} + \mathbb{E}[W_{k,ab}^B] + \frac{1}{\mu_B}. \quad (10)$$

Which is constructed by the expected waiting and service time at station A , the expected waiting time at station B and the expected service time at station B . Equation (9) implies that $\mathbb{E}[W_{k,ab}^B] \leq \mathbb{E}[W_{\infty,ab}^B]$. Therefore, we can state

$$\mathbb{E}[Q_{ab}^A|k] \leq \frac{k}{\mu_A} + \mathbb{E}[W_{\infty,ab}^B] + \frac{1}{\mu_B} \leq \frac{k}{\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{4(1 - \frac{\mu_A}{2\mu_B})} + \frac{1}{\mu_B}. \quad (11)$$

The final inequality follows from bounds for the steady-state expected waiting time in a queue for a $GI/GI/1$ queue as given by Kingman (1962), with $\frac{\mu_A}{2}$ as arrival rate for station B . This leads to expected system time

$$\mathbb{E}[Q_{ab}^A] \leq \frac{1}{N} \sum_{k=1}^N \left(\frac{k}{\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{4(1 - \frac{\mu_A}{2\mu_B})} + \frac{1}{\mu_B} \right) = \frac{N+1}{2\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{4(1 - \frac{\mu_A}{2\mu_B})} + \frac{1}{\mu_B}. \quad (12)$$

When a customer from class S_{ab} deviates, she will be last in line at station A . Therefore, her expected total system time, $\mathbb{E}[Q_{ab}^B]$, is at least $\frac{N}{\mu_A}$. Finally, as $N > 1 + \frac{2\mu_A}{\mu_C} + \frac{\mu_A^2(\sigma_A^2 + \sigma_B^2)}{2 - \frac{\mu_A}{\mu_B}}$ and $\mu_A < \mu_C < \mu_B$, it follows

$$\begin{aligned} & \frac{2\mu_A}{\mu_C} + \frac{\mu_A^2(\sigma_A^2 + \sigma_B^2)}{2 - \frac{\mu_A}{\mu_B}} < N - 1 \\ \rightarrow & \frac{1}{\mu_C} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{2(2 - \frac{\mu_A}{\mu_B})} < \frac{1}{\mu_B} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{4(1 - \frac{\mu_A}{2\mu_B})} < \frac{N-1}{2\mu_A} \\ \rightarrow & \mathbb{E}[Q_{ab}^A] \leq \frac{N+1}{2\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_B^2)}{4(1 - \frac{\mu_A}{2\mu_B})} + \frac{1}{\mu_B} < \frac{N}{\mu_A} \leq \mathbb{E}[Q_{ab}^B] \end{aligned}$$

Therefore, a customer's expected system time is shorter if she chooses route AB over BA and thus there is no incentive for her to deviate.

When considering a customer from class S_{ac} the expected system time for both routes can be found in a similar way and are given by

$$\mathbb{E}[Q_{ac}^A] \leq \frac{N+1}{2\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_C^2)}{4(1 - \frac{\mu_A}{2\mu_C})} + \frac{1}{\mu_C} \quad \text{and} \quad \mathbb{E}[Q_{ac}^B] \geq \frac{N}{\mu_A}. \quad (13)$$

With these expected total system times and the condition for N , it follows

$$\mathbb{E}[Q_{ac}^A] \leq \frac{N+1}{2\mu_A} + \frac{\mu_A(\sigma_A^2 + \sigma_C^2)}{4(1 - \frac{\mu_A}{2\mu_C})} + \frac{1}{\mu_C} \leq \frac{N}{\mu_A} \leq \mathbb{E}[Q_{ac}^B].$$

This implies there is no incentive for a customer in class S_{ac} to deviate from route AC to route CA when all other customers visit station A first. This makes that we can conclude it is a Nash Equilibrium for all customers in both classes to visit station A first.

B Past Results

Sample mean						Sample first quartile					
	ϕ						ϕ				
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	46.22	46.61	45.42	47.45	49.2	0.1	44	45	45	47	49
0.25	46.55	45.83	46.22	46.07	45.72	0.25	45	44	44.75	44	44
0.5	45.2	45.27	45	44.64	44.32	0.5	43	43	42	42	42
0.75	41.68	42.7	41.59	41.73	42.46	0.75	39.75	41	38.75	40	40.75
1	35.9	37.38	36.47	36.23	38.17	1	33.75	34.75	34	34	35

Table 7: Summary statistic for Number of *AB* Customers in the Final Round, with $\mu_A = 0.75$ by Arlotto et al. (2019)

Sample mean						Sample first quartile					
	ϕ						ϕ				
γ	0	0.25	0.5	0.75	1	γ	0	0.25	0.5	0.75	1
0.1	48.47	48.53	49.98	50	50	0.1	48	48	50	50	50
0.25	48.34	48.39	47.81	48.61	49.18	0.25	48	48	47	48	49
0.5	48.05	48.07	48.3	48.1	47.82	0.5	47	47	48	47.75	47
0.75	47.88	47.9	47.81	47.8	47.76	0.75	47	47	47	47	47
1	47.48	47.42	47.47	47.52	47.33	1	47	47	47	47	47

Table 8: Summary statistic for Number of *AB* Customers in the Final Round, with $\mu_A = 0.5$ by Arlotto et al. (2019)

C Code

Two-Station simulation code

```

1 import numpy as np
2 import pandas as pd
3
4 #import sys
5
6 import itertools
7 #from multiprocessing.dummy import Pool as ThreadPool
8
9 #from customQueue import Queue
10 #from iteration import Iteration
11
12 max_trails = 100
13 max_rounds = 250

```



```

14 n = 50
15 count=-1
16
17 gamma_params = np.array([0.001, 0.1, 0.25, 0.5, 0.75, 1])
18 #gamma_params = np.array([0.1, 0.25, 0.5, 0.75, 1])
19 #gamma_params = np.array([0.25, 0.5, 0.75, 1])
20 #gamma_params = np.array([10])
21
22 phi_params = np.array([0, 0.25, 0.5, 0.75, 1])
23 mu_a = np.array([0.1, 0.25, 0.5, 0.75])
24 #mu_a = np.array([0.5, 0.75])
25 skip=0
26
27 params = itertools.product(gamma_params, phi_params, mu_a)
28 final_results = pd.DataFrame(index=range(max_trails), columns=range(len(gamma_params)*len(phi_params)*
    len(mu_a)))
29 #iteration = Iteration()
30 #pool = ThreadPool(6)
31 #results = pool.starmap(iteration.iteration, zip(params, itertools.repeat(max_trails), itertools.repeat
    (max_rounds), itertools.repeat(n)))
32 #pool.close()
33 #pool.join()
34 #final_results = results
35 for param in params:
36     skip +=1
37     if skip<=5:
38         continue
39     count+=1
40     individuals = pd.DataFrame(index=range(n), columns=["person id", "arrivaltime", "stations visited", "
        current route", "avg time AB", "avg time BA"])
41     individuals['person id'] = range(n)
42     for trail in range(max_trails):
43         #print(" trail "+str(trail))
44         individuals['current route'] = np.random.choice(a=[True, False], size=(n,1))
45         individuals['avg time AB'] = np.zeros(n)
46         individuals['avg time BA'] = np.zeros(n)
47         stationary=0
48         prev_stat=0
49
50     for nRound in range(max_rounds):
51         print(str(param)+" - trail "+str(trail)+" - round "+str(nRound))
52         if nRound>1:
53             ab_time = np.copy(individuals['avg time AB'])
54             ba_time = np.copy(individuals['avg time BA'])
55             individuals['current route'] = ab_time <= ba_time # if true, route AB is chosen
56             individuals['current route'][ab_time == ba_time] = np.random.choice(a=[True, False],
                size=len(individuals['current route'][ab_time == ba_time]))
57
58             incr_vec = np.arange(n)+1
59             lower = incr_vec * param[0] - param[1]
60             upper = incr_vec * param[0] + param[1]
61             arrival_times = np.random.choice(a=upper-lower, size=(n,))+lower
62             individuals['arrivaltime']=arrival_times
63
64             #serv_timesA = np.random.exponential(scale=1/param[2], size=n)
65             serv_timesA = np.random.exponential(scale=1/param[2], size=n)
66
67             serv_timesB = np.random.exponential(scale=1, size=n)
68
69
70             waitingtime_ab = np.zeros(n)
71             waitingtime_ba = np.zeros(n)
72
73             arrivals_station1 = np.copy(arrival_times)
74
75             departure_stationA = np.zeros(n)
76             departure_stationB = np.zeros(n)
77
78             departure_stationAFic = np.zeros(n)
79             departure_stationBFic = np.zeros(n)
80
81             first_availabilityA = np.zeros(n)
82             first_availabilityB = np.zeros(n)
83
84             individuals['stations visited']=0
85             stations_visitedFic=np.zeros(n)

```

```

86
87
88 while sum(individuals['stations visited']) <100:
89
90     if sum(arrivals_station1)==0:
91         min_arrival=100000
92     else:
93         min_arrival = np.min(arrivals_station1[np.nonzero(arrivals_station1)])
94
95     if sum(departure_stationA)==0:
96         min_departureA=100000
97     else:
98         min_departureA = np.min(departure_stationA[np.nonzero(departure_stationA)])
99
100    if sum(departure_stationB)==0:
101        min_departureB=100000
102    else:
103        min_departureB = np.min(departure_stationB[np.nonzero(departure_stationB)])
104
105    #fictitious play
106    if sum(departure_stationAFic)==0:
107        min_departureAFic=100000
108    else:
109        min_departureAFic = np.min(departure_stationAFic[np.nonzero(departure_stationAFic)
110        ])
111
112    if sum(departure_stationBFic)==0:
113        min_departureBFic=100000
114    else:
115        min_departureBFic = np.min(departure_stationBFic[np.nonzero(departure_stationBFic)
116        ])
117
118    #choose next event
119
120    if min_arrival <= min_departureA and min_arrival <= min_departureB and min_arrival <=
121        min_departureAFic and min_arrival <= min_departureBFic : # or np.isnan(
122        min_departureB)):
123        current_time = min_arrival
124        id = np.where(arrivals_station1==min_arrival)[0][0]
125        event_type=0 #first arrival
126        arrivals_station1[id]=0
127
128    elif min_departureA <= min_departureB and min_departureA <= min_departureAFic and
129        min_departureA <= min_departureBFic: # or np.isnan(min_departureB):
130        current_time = min_departureA
131        id = np.where(departure_stationA==min_departureA)[0][0]
132        event_type=1 #departure from A
133        departure_stationA[id]= 0
134
135    elif min_departureB <= min_departureAFic and min_departureB <= min_departureBFic:
136        current_time = min_departureB
137        id = np.where(departure_stationB==min_departureB)[0][0]
138        event_type=2 #departure from B
139        departure_stationB[id] = 0
140
141    elif min_departureAFic <= min_departureBFic:
142        current_time = min_departureAFic
143        id = np.where(departure_stationAFic == min_departureAFic)[0][0]
144        event_type=3 #departure from fictitious A
145        departure_stationAFic[id]=0
146    else:
147        current_time = min_departureBFic
148        id = np.where(departure_stationBFic == min_departureBFic)[0][0]
149        event_type=4 #departure from fictitious B
150        departure_stationBFic[id]=0
151
152    curr_time_vec = np.full(n, current_time)
153
154    #execute event
155    if(event_type==0): #first arrival event
156        id_route = individuals.ix[id, 'current route']
157
158        if id_route: #individuals visits A first => compute departure from A
159            departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(
160                departure_stationA), current_time]) + serv_timesA[id]

```

```

155     departure_stationBFic[id] = np.maximum.reduce([np.maximum.reduce(
156         departure_stationB),current_time]) + serv_timesB[id]
157     first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
158         first_availabilityA[:id]]) + serv_timesA[id]
159     first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
160         first_availabilityA[id+1:]] + serv_timesA[id]
161     else:
162         #individuals visits B first => compute departure from B
163         departure_stationB[id] = np.maximum.reduce([np.maximum.reduce(
164             departure_stationB),current_time]) + serv_timesB[id]
165         departure_stationAFic[id] = np.maximum.reduce([np.maximum.reduce(
166             departure_stationA),current_time]) + serv_timesA[id]
167         first_availabilityB[:id] = np.maximum.reduce([curr_time_vec[:id],
168             first_availabilityB[:id]]) + serv_timesB[id]
169         first_availabilityB[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
170             first_availabilityB[id+1:]] + serv_timesB[id]
171
172     elif(event_type==1): #departure from station A
173         individuals.ix[id,'stations visited'] += 1
174
175         if individuals.ix[id,'stations visited']==2:
176             waitingtime_ba[id]=current_time
177         else:
178             departure_stationB[id] = np.maximum.reduce([np.maximum.reduce(
179                 departure_stationB),current_time]) + serv_timesB[id]
180             first_availabilityB[:id] = np.maximum.reduce([curr_time_vec[:id],
181                 first_availabilityB[:id]]) + serv_timesB[id]
182             first_availabilityB[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
183                 first_availabilityB[id+1:]] + serv_timesB[id]
184
185     elif(event_type==2): #departure from station B
186         individuals.ix[id,'stations visited'] += 1
187
188         if individuals.ix[id,'stations visited']==2:
189             waitingtime_ab[id]=current_time
190         else:
191             departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(
192                 departure_stationA),current_time]) + serv_timesA[id]
193             first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
194                 first_availabilityA[:id]]) + serv_timesA[id]
195             first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
196                 first_availabilityA[id+1:]] + serv_timesA[id]
197
198     elif(event_type==3): #departure from fictitious station A
199         stations_visitedFic[id] +=1
200
201         if stations_visitedFic[id]==2:
202             waitingtime_ba[id]=current_time
203         else:
204             departure_stationBFic[id] = first_availabilityB[id] + serv_timesB[id]
205
206     elif(event_type==4): #departure from fictitious station B
207         stations_visitedFic[id] +=1
208
209         if stations_visitedFic[id]==2:
210             waitingtime_ab[id]=current_time
211         else:
212             new_departuretime = first_availabilityA[id] + serv_timesA[id]
213             departure_stationAFic[id] = new_departuretime
214
215     waitingtime_ab = waitingtime_ab - individuals['arrivaltime']
216     waitingtime_ba = waitingtime_ba - individuals['arrivaltime']
217     individuals['avg time AB'] = ((nRound)*individuals['avg time AB']+waitingtime_ab)/(nRound
218         +1)
219     individuals['avg time BA'] = ((nRound)*individuals['avg time BA']+waitingtime_ba)/(nRound
220         +1)
221     if np.sum(individuals['current route'])==prev_stat or all(individuals['current route']==
222         True) or all(individuals['current route']==False) :
223         stationary +=1
224     prev_stat = np.sum(individuals['current route'])
225     if stationary >= 50:
226         break
227     final_results.ix[trail,count]=sum(individuals['current route'])
228 #final_results.to_csv(r'C:\Users\mees-\Documents\Thesis QM\data\results-total.csv')

```

Three-Station Simulation

```

1 import numpy as np
2 import pandas as pd
3
4 #import sys
5
6 import itertools
7 #from multiprocessing.dummy import Pool as ThreadPool
8
9 #from customQueue import Queue
10 #from iteration import Iteration
11
12 max_trails = 100
13 max_rounds = 250
14 n_ab = 25
15 n_ac = 25
16 n = n_ab + n_ac
17 count=-1
18
19 gamma_params = np.array([0.001, 0.1, 0.25, 0.5, 0.75, 1])
20 #gamma_params = np.array([0.1, 0.25, 0.5, 0.75, 1])
21 phi_params = np.array([0, 0.25, 0.5, 0.75, 1])
22 mu_a = 1
23 mu_b_c_params = np.array([(0.25,0.1),(0.75,0.5),(1.25,0.75),(1.75,0.25),(1.25,1.1),(1.75,1.5)])
24 #mu_b_c_params = np.array([(0.25,0.1),(1.75,0.25)])
25
26
27 params = itertools.product(gamma_params, phi_params, mu_b_c_params)
28 final_results = pd.DataFrame(index=range(max_trails), columns=range(len(gamma_params)*len(phi_params)*
    len(mu_b_c_params)))
29 final_results_ab = pd.DataFrame(index=range(max_trails), columns=range(len(gamma_params)*len(phi_params)
    )*len(mu_b_c_params)))
30 final_results_ac = pd.DataFrame(index=range(max_trails), columns=range(len(gamma_params)*len(phi_params)
    )*len(mu_b_c_params)))
31
32 #iteration = Iteration()
33 #pool = ThreadPool(6)
34 #results = pool.starmap(iteration.iteration, zip(params, itertools.repeat(max_trails), itertools.repeat
    (max_rounds), itertools.repeat(n)))
35 #pool.close()
36 #pool.join()
37 #final_results = results
38
39 for param in params:
40     count+=1
41     individuals = pd.DataFrame(index=range(n), columns=["person id", "arrivaltime", "stations visited",
42         "current route", "avg time A first", "avg time A
43         last", "subset"])
44     individuals['person id'] = range(n)
45     individuals.ix[:n_ab, 'subset']=True #subset is true if subset ab is assigned
46     individuals.ix[n_ab:, 'subset']=False #subset is false if subset ac is assigned
47
48     for trail in range(max_trails):
49         #print(" trail "+str(trail))
50         individuals['current route'] = np.random.choice(a=[True, False], size=(n,1))
51         individuals['avg time A first'] = np.zeros(n)
52         individuals['avg time A last'] = np.zeros(n)
53         stationary=0
54         prev_stat=0
55
56         for nRound in range(max_rounds):
57             print(str(param)+" - trail "+str(trail)+" - round "+str(nRound))
58             if nRound>1:
59                 afirst_time = np.copy(individuals['avg time A first'])
60                 alast_time = np.copy(individuals['avg time A last'])
61                 individuals['current route'] = afirst_time <= alast_time # if true, station A is
62                 visited first
63                 individuals['current route'][afirst_time == alast_time] = np.random.choice(a=[True,
64                 False], size=len(individuals['current route'][afirst_time == alast_time]))
65
66             incr_vec_ab = 2*np.arange(n_ab)+1
67             incr_vec_ac = 2*np.arange(n_ac)+2
68             incr_vec = np.concatenate((incr_vec_ab, incr_vec_ac))
69             lower = incr_vec * param[0] - param[1]
70             upper = incr_vec * param[0] + param[1]
71             arrival_times = np.random.choice(a=upper-lower, size=(n,))+lower
72             individuals['arrivaltime']=arrival_times

```

```

70
71     serv_timesA = np.random.exponential(scale=1/mu_a, size=n)
72     serv_timesB = np.random.exponential(scale=1/param[2][0], size=n_ab)
73     serv_timesC = np.random.exponential(scale=1/param[2][0], size=n_ac)
74
75     waitingtime_ab = np.zeros(n_ab)
76     waitingtime_ba = np.zeros(n_ab)
77     waitingtime_ac = np.zeros(n_ac)
78     waitingtime_ca = np.zeros(n_ac)
79
80     arrivals_station1 = np.copy(arrival_times)
81
82     departure_stationA = np.zeros(n)
83     departure_stationB = np.zeros(n_ab)
84     departure_stationC = np.zeros(n_ac)
85
86     departure_stationAFic = np.zeros(n)
87     departure_stationBFic = np.zeros(n_ab)
88     departure_stationCFic = np.zeros(n_ac)
89
90     first_availabilityA = np.zeros(n)
91     first_availabilityB = np.zeros(n_ab)
92     first_availabilityC = np.zeros(n_ac)
93
94     individuals['stations visited']=0
95     stations_visitedFic=np.zeros(n)
96
97
98     while sum(individuals['stations visited']) <100:
99
100         if sum(arrivals_station1)==0:
101             min_arrival=100000
102         else:
103             min_arrival = np.min(arrivals_station1[np.nonzero(arrivals_station1)])
104
105         if sum(departure_stationA)==0:
106             min_departureA=100000
107         else:
108             min_departureA = np.min(departure_stationA[np.nonzero(departure_stationA)])
109
110         if sum(departure_stationB)==0:
111             min_departureB=100000
112         else:
113             min_departureB = np.min(departure_stationB[np.nonzero(departure_stationB)])
114
115         if sum(departure_stationC)==0:
116             min_departureC=100000
117         else:
118             min_departureC = np.min(departure_stationC[np.nonzero(departure_stationC)])
119
120         #fictitious play
121         if sum(departure_stationAFic)==0:
122             min_departureAFic=100000
123         else:
124             min_departureAFic = np.min(departure_stationAFic[np.nonzero(departure_stationAFic)
125             ])
126
127         if sum(departure_stationBFic)==0:
128             min_departureBFic=100000
129         else:
130             min_departureBFic = np.min(departure_stationBFic[np.nonzero(departure_stationBFic)
131             ])
132
133         if sum(departure_stationCFic)==0:
134             min_departureCFic=100000
135         else:
136             min_departureCFic = np.min(departure_stationCFic[np.nonzero(departure_stationCFic)
137             ])
138
139         #choose next event
140         if min_arrival <= min_departureA and min_arrival <= min_departureB and min_arrival <=
141             min_departureC and min_arrival <= min_departureAFic and min_arrival <=
142             min_departureBFic and min_arrival <= min_departureCFic: # or np.isnan(
143                 min_departureB)):
144             current_time = min_arrival

```

```

140         id = np.where(arrivals_station1==min_arrival)[0][0]
141         event_type=0 #first arrival
142         arrivals_station1[id]=0
143
144     elif min_departureA <= min_departureB and min_departureA <= min_departureC and
145         min_departureA <= min_departureAFic and min_departureA <= min_departureBFic and
146         min_departureA <= min_departureCFic: # or np.isnan(min_departureB):
147         current_time = min_departureA
148         id = np.where(departure_stationA==min_departureA)[0][0]
149         event_type=1 #departure from A
150         departure_stationA[id]= 0
151
152     elif min_departureB <= min_departureC and min_departureB <= min_departureAFic and
153         min_departureB <= min_departureBFic and min_departureB <= min_departureCFic:
154         current_time = min_departureB
155         id = np.where(departure_stationB==min_departureB)[0][0]
156         event_type=2 #departure from B
157         departure_stationB[id] = 0
158
159     elif min_departureC <= min_departureAFic and min_departureC <= min_departureBFic and
160         min_departureC <= min_departureCFic:
161         current_time = min_departureC
162         id = np.where(departure_stationC == min_departureC)[0][0] +n_ab
163         event_type=3 #departure from C
164         departure_stationC[id-n_ab]=0
165
166     elif min_departureAFic <= min_departureBFic and min_departureAFic <= min_departureCFic:
167         current_time = min_departureAFic
168         id = np.where(departure_stationAFic == min_departureAFic)[0][0]
169         event_type=4 #departure from fictitious A
170         departure_stationAFic[id]=0
171
172     elif min_departureBFic <= min_departureCFic:
173         current_time = min_departureBFic
174         id = np.where(departure_stationBFic == min_departureBFic)[0][0]
175         event_type=5 #departure from fictitious B
176         departure_stationBFic[id]=0
177
178     else:
179         current_time = min_departureCFic
180         id = np.where(departure_stationCFic == min_departureCFic)[0][0] +n_ab
181         event_type=6 #departure from fictitious C
182         departure_stationCFic[id-n_ab]=0
183
184     curr_time_vec = np.full(n,current_time)
185
186     #execute event
187     if(event_type==0): #first arrival event
188         id_route = individuals.ix[id,'current_route'] # if true, visit A first
189         id_subset = individuals.ix[id,'subset'] # if true, subset is AB
190
191         if id_route and id_subset: #individuals visits A first => compute
192             departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(
193                 departure_stationA),current_time]) + serv_timesA[id]
194             departure_stationBFic[id] = np.maximum.reduce([np.maximum.reduce(
195                 departure_stationB),current_time]) + serv_timesB[id]
196             first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
197                 first_availabilityA[:id]]) + serv_timesA[id]
198             first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
199                 first_availabilityA[id+1:]] + serv_timesA[id]
200
201         elif not id_route and id_subset: #individuals visits B first => compute
202             departure_stationB[id] = np.maximum.reduce([np.maximum.reduce(
203                 departure_stationB),current_time]) + serv_timesB[id]
204             departure_stationAFic[id] = np.maximum.reduce([np.maximum.reduce(
205                 departure_stationA),current_time]) + serv_timesA[id]
206             first_availabilityB[:id] = np.maximum.reduce([curr_time_vec[:id],
207                 first_availabilityB[:id]]) + serv_timesB[id]
208             first_availabilityB[id+1:] = np.maximum.reduce([curr_time_vec[id+1+n_ab:],
209                 first_availabilityB[id+1:]] + serv_timesB[id]
210
211         elif id_route and not id_subset: #individuals visits A first => compute
212             departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(

```

```

201         departure_stationA),current_time)) + serv_timesA[id]
202     departure_stationCFic[id-n_ab] = np.maximum.reduce([np.maximum.reduce(
203         departure_stationC),current_time)) + serv_timesC[id-n_ab]
204     first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
205         first_availabilityA[:id]]) + serv_timesA[id]
206     first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
207         first_availabilityA[id+1:]] + serv_timesA[id]
208
209     else: #individuals visits C first => compute departure from C and fictitious A
210     departure_stationC[id-n_ab] = np.maximum.reduce([np.maximum.reduce(
211         departure_stationC),current_time)) + serv_timesC[id-n_ab]
212     departure_stationAFic[id] = np.maximum.reduce([np.maximum.reduce(
213         departure_stationA),current_time)) + serv_timesA[id]
214     first_availabilityC[:id-n_ab] = np.maximum.reduce([curr_time_vec[:id-n_ab],
215         first_availabilityC[:id-n_ab]]) + serv_timesC[id-n_ab]
216     first_availabilityC[id-n_ab+1:] = np.maximum.reduce([curr_time_vec[id+1:],
217         first_availabilityC[id-n_ab+1:]] + serv_timesC[id-n_ab]
218
219 elif(event_type==1): #departure from station A
220     individuals.ix[id,'stations visited'] += 1
221     id_subset = individuals.ix[id,'subset'] # if true, subset is AB
222
223     if individuals.ix[id,'stations visited']==2:
224         if id_subset:
225             waitingtime_ba[id]=current_time
226         else:
227             waitingtime_ca[id-n_ab] =current_time
228
229     else:
230         if id_subset:
231             departure_stationB[id] = np.maximum.reduce([np.maximum.reduce(
232                 departure_stationB),current_time)) + serv_timesB[id]
233             first_availabilityB[:id] = np.maximum.reduce([curr_time_vec[:id],
234                 first_availabilityB[:id]]) + serv_timesB[id]
235             first_availabilityB[id+1:] = np.maximum.reduce([curr_time_vec[id+1+n_ab:],
236                 first_availabilityB[id+1:]] + serv_timesB[id]
237         else:
238             departure_stationC[id-n_ab] = np.maximum.reduce([np.maximum.reduce(
239                 departure_stationC),current_time)) + serv_timesC[id-n_ab]
240             first_availabilityC[:id-n_ab] = np.maximum.reduce([curr_time_vec[:id-n_ab],
241                 first_availabilityC[:id-n_ab]]) + serv_timesC[id-n_ab]
242             first_availabilityC[id-n_ab+1:] = np.maximum.reduce([curr_time_vec[id+1:],
243                 first_availabilityC[id-n_ab+1:]] + serv_timesC[id-n_ab]
244
245 elif(event_type==2): #departure from station B
246     individuals.ix[id,'stations visited'] += 1
247
248     if individuals.ix[id,'stations visited']==2:
249         waitingtime_ab[id]=current_time
250     else:
251         departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(
252             departure_stationA),current_time)) + serv_timesA[id]
253         first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
254             first_availabilityA[:id]]) + serv_timesA[id]
255         first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
256             first_availabilityA[id+1:]] + serv_timesA[id]
257
258 elif(event_type==3): #departure from station C
259     individuals.ix[id,'stations visited'] += 1
260
261     if individuals.ix[id,'stations visited']==2:
262         waitingtime_ac[id-n_ab]=current_time
263     else:
264         departure_stationA[id] = np.maximum.reduce([np.maximum.reduce(
265             departure_stationA),current_time)) + serv_timesA[id]
266         first_availabilityA[:id] = np.maximum.reduce([curr_time_vec[:id],
267             first_availabilityA[:id]]) + serv_timesA[id]
268         first_availabilityA[id+1:] = np.maximum.reduce([curr_time_vec[id+1:],
269             first_availabilityA[id+1:]] + serv_timesA[id]
270
271 elif(event_type==4): #departure from fictitious station A
272     stations_visitedFic[id] +=1
273     id_subset = individuals.ix[id,'subset'] # if true, subset is AB
274
275     if stations_visitedFic[id]==2:
276         if id_subset:

```

```

257         waitingtime_ba[id]=current_time
258     else:
259         waitingtime_ca[id-n_ab]=current_time
260
261     else:
262         if id_subset:
263             departure_stationBFic[id] = first_availabilityB[id] + serv_timesB[id]
264         else:
265             departure_stationCFic[id-n_ab] = first_availabilityC[id-n_ab] +serv_timesC[
                id-n_ab]
266
267     elif(event_type==5): #departure from fictitious station B
268         stations_visitedFic[id] +=1
269
270         if stations_visitedFic[id]==2:
271             waitingtime_ab[id]=current_time
272         else:
273             departure_stationAFic[id] = first_availabilityA[id] + serv_timesA[id]
274
275     elif(event_type==6): #departure from fictitious station C
276         stations_visitedFic[id] +=1
277
278         if stations_visitedFic[id]==2:
279             waitingtime_ac[id-n_ab]=current_time
280         else:
281             departure_stationAFic[id] = first_availabilityA[id] + serv_timesA[id]
282
283
284
285     waitingtime_ab = waitingtime_ab - individuals.ix[:n_ab-1,'arrivaltime']
286     waitingtime_ba = waitingtime_ba - individuals.ix[:n_ab-1,'arrivaltime']
287     waitingtime_ac = waitingtime_ac - individuals.ix[n_ab:', 'arrivaltime']
288     waitingtime_ca = waitingtime_ca - individuals.ix[n_ab:', 'arrivaltime']
289
290     individuals['avg time A first'] = ((nRound)*individuals['avg time A first']+np.concatenate
        ((waitingtime_ab , waitingtime_ac)))/(nRound+1)
291     individuals['avg time A last'] = ((nRound)*individuals['avg time A last'] +np.concatenate
        ((waitingtime_ba , waitingtime_ca)))/(nRound+1)
292
293     if np.sum(individuals['current route'])==prev_stat:
294         stationary +=1
295     prev_stat = np.sum(individuals['current route'])
296     if all(individuals['current route']==True) or all(individuals['current route']==False) or
        stationary >= 50:
297         break
298     final_results.ix[trail ,count]=sum(individuals['current route'])
299     final_results_ab.ix[trail ,count]=sum(individuals.ix[:n_ab-1,'current route'])
300     final_results_ac.ix[trail ,count]=sum(individuals.ix[n_ab:', 'current route'])
301
302 #final_results.to_csv(r'C:\Users\mees_\Documents\Thesis QM\data\results_total.csv')

```