# Analysis of Queuing System Consisting of Multiple Parallel Channels in Series Connected to Non-Serial Servers with Finite Waiting Space and Balking, Reneging

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Abstract : This chapter provides the steady-state analysis of more general queuing system in the sense that

- M service channels in series are linked with N non-serial channels having reneging and balking phenomenon where each of M service channels has identical multiple parallel channels.
- The input process is Poisson and the service time distribution is exponential.
- The service discipline follows SIRO-rule (Service in random order) instead of FIFO-rule (first in first out).
- The customer becomes impatient in queue after sometime and may leave the system without getting service.
- The input process depends upon the queue size in non-serial channels.
- Waiting space is finite.

The practical situations where such a model finds application are of common occurrence. For example, consider the administration of a particular state at the level of district head quarter consisting of Patwaris, Kanoongoes, Tehsildars, Sub-divisional magistrates, district commisioner etc. These officers correspond to the servers of serial channels. Education department, Health department, Irritation department etc. connected with the last server of serial queue correspond to non-serial channels. The people meet the officers of the district in connection with their problems. It is also a common practice that the officers call the people for hearing randomly .Further District commisioner may send the customers to different departments such as education, health, irrigation etc. if their problems are related to such departments.



### 1. Introduction

The problem of serial queues studied by [1], [2], [3], [5], [6] in steady-state with Poisson assumptions with the restriction that the customer must go through each service channel before leaving the system. [7] studied the problem of serial queues introducing the concept of reneging. The steady-state solutions of multiple parallel channels in series with impatient customers are obtained by [8]. The solutions of serial and non-serial queuing processes with reneging and balking phenomenon have been studied by [10]. The steady-state solution of serial and non-serial queuing processes with reneging and balking due to long queue and some urgent message and feedback phenomenon is obtained by [9]. This chapter provides the steady-state analysis of more general queuing system in the sense that

• M service channels in series are linked with N non-serial channels having reneging and balking phenomenon where each of M service channels has identical multiple parallel channels.

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#### 2. Formulation of Model

The system consists of Q<sub>i</sub>(i=1,2,...M) service phases where each service phase Q<sub>i</sub> has c<sub>i</sub>(i=1,2,...M) identical parallel service facilities and Q<sub>1j</sub> channels (j=1,2,...N) with respective servers S<sub>i</sub>(i=1,2,...M) and S<sub>1j</sub> (j=1,2,...N). Customers demanding different types of service arrive from outside the system in Poisson distribution with parameters  $\lambda_i$ (i=1,2,...M) at Q<sub>i</sub> service phase and  $\lambda_{1j}$ (j=1,2,...N) at Q<sub>1j</sub> service phase respectively. But the sight of long queue at Q<sub>1j</sub>, may discourage the fresh customers from joining it and may

decide not to enter the service channel  $Q_{1j}$  (j=1,2,...,N) then the Poisson input rate  $\lambda_{1j}$  would be  $m_j + 1$  where  $m_j$  is the queue size of  $Q_{1j}$ . Further, the impatient customers joining any service channel may leave the queue without getting service after a wait of certain time. The service time distribution for the servers  $S_i$  (i=1,2,...,M)

and  $S_{1j}$  (j=1,2,...,N) are mutually independent negative exponential distribution with service rates  $\mu_i(i=1,2,...,M)$  and  $\mu_{1j}(j=1,2,...,N)$  respectively. After the completion of service at  $Q_i$  (i=1,2,...,M), the customer either leaves the system with probability  $p_i$  or joins the next phase with probability  $q_i$  such that  $p_i+q_i=1$  (i=1,2,...,M-1). After completion of service at  $Q_M$ , the customer either leaves

the system with probability 
$$p_M$$
 or joins any of the Q<sub>1j</sub> (j=1,2,...,N) with probability  $m_j + 1$  (j=1,2,...,N)

$$p_M + \sum_{j=1}^N \frac{q_{Mj}}{m_j + 1} = 1.$$

such that

If the customers are more than  $c_i$  in the  $Q_i$  service phase ,all the  $c_i$  servers will remain busy and each is

putting out the service at mean rate  $\mu_i$  and thus the mean service rate at  $Q_i$  is  $c_i^{\mu_i}$ , on the other hand if the number of customers is less than  $c_i$  in the  $Q_i$  service phase ,only  $n_i$  out of the  $c_i$  servers will be busy and thus the

mean service rate at  $Q_i$  is  $n_i^{\mu_i}$  (i=1,2,.....M). It is assumed that the service commences instantaneously when the customer arrives at an empty service channel.

$$\left(\sum_{i=1}^{M} n_i + \sum_{j=1}^{N} m_j = K\right)$$

 $q_{M_i}$ 

Here we assume that if at any instant, there are K customers in the system  $\int_{-1}^{1} \int_{-1}^{1} \int_{-1}^{1}$ 

#### **3.** Formulation of Equations

Define  $P(n_1, n_2, \dots, n_M; m_1, m_2, m_3, \dots, m_N; t)$  as the probability that at time 't', there are n<sub>i</sub> customers (which may renege or after being serviced by the Q<sub>i</sub> phase either leave the system or join the next service phase ) waiting in the Q<sub>i</sub> service phase (i=1,2,...,M), m<sub>j</sub> customers (which may balk or renege or after being serviced leave the system ) waiting before the servers S<sub>1i</sub>(j=1,2,...,N).

We define the operators  $T_i \square$ ,  $T \square_i$  and  $T \square_i$ ,  $_{i+1} \square$  to act upon the vector  $\tilde{n} = (n_1, n_2, \dots, n_M)$  and  $T_j$  $\square$  and  $T \square_j$  and  $T \square_{j,j+1} \square$  to act upon the vector  $\tilde{m} = (m_1, m_2, \dots, m_N)$  as follows:

 $T_{i} \circ (\tilde{n}) = (n_{1,n_{2},...,n_{i}-1}...n_{M})$   $T_{i} \circ (\tilde{n}) = (n_{1,n_{2},...,n_{i}+1}...n_{M})$   $T_{i,i+1} \circ (\tilde{n}) = (n_{1,n_{2},...,n_{i}+1,n_{i+1}-1,...,n_{M})$   $T_{i} \circ (\tilde{m}) = (m_{1,m_{2},...,m_{i}-1}...m_{N})$ 

T.  $_{j}$  ( $\tilde{m}$ ) = (m<sub>1</sub>,m<sub>2</sub>,...,m<sub>j</sub>+1...m<sub>N</sub>) T  $_{j}$ ,  $_{j+1}$  ( $\tilde{m}$ ) = (m<sub>1</sub>,m<sub>2</sub>,...,m<sub>j</sub>+1,m<sub>j+1</sub>,-1...,m<sub>N</sub>) The following difference-differential equations hold:

$$\frac{d}{dt}P(\tilde{n},\tilde{m},t) = -\left[\sum_{i=1}^{M}\lambda_{i} + \sum_{j=1}^{N}\frac{\lambda_{ij}}{m_{j}+1} + \sum_{i=1}^{M}\delta(n_{i})(\mu_{in_{i}} + \delta_{n_{i}-c_{i}}r_{in_{i}}) + \sum_{j=1}^{N}\delta(m_{j})(\mu_{ij} + R_{jm_{j}})\right]P(\tilde{n},\tilde{m};t) 
+ \sum_{i=1}^{M}\lambda_{i}P(T_{i}_{0}(\tilde{n}),\tilde{m};t) + \sum_{j=1}^{N}\frac{\lambda_{1j}}{m_{j}}P(\tilde{n},T_{j}_{0}(\tilde{m});t) 
+ \sum_{i=1}^{M}\delta_{n_{i}-c_{i}}r_{in_{i}+1}P(T_{0}(\tilde{n}),\tilde{m};t) + \sum_{i=1}^{N-1}q_{i}\mu_{in_{i}+1}P(T_{0}(\tilde{n}),\tilde{m};t) 
+ \sum_{i=1}^{M}p_{i}\mu_{in_{i}+1}P(T_{0}(\tilde{n}),\tilde{m};t) + \sum_{j=1}^{N}\mu_{Mn_{M}+1}\frac{q_{Mj}}{m_{j}}P(n_{1},n_{2},\dots,n_{M}+1,T_{j}(\tilde{m});t) 
+ \sum_{j=1}^{N}(\mu_{1j}+R_{jm_{j}+1})P(\tilde{n},T_{0j}(\tilde{m});t) - \sum_{i=1}^{N}P(\tilde{m},T_{0j}(\tilde{m});t) - \sum_{i=1}^{N}P(\tilde{m},T_{0}(\tilde{m});t) - \sum_{i=1}^{N}P(\tilde{m},T_{0}(\tilde{m},T_{0}(\tilde{m});t) - \sum_{i=1}^{N}P(\tilde{m},T_{0}(\tilde{m},T_{0}(\tilde{m});t) - \sum_{i=1}^{N}P(\tilde{m},T_{0}(\tilde{m},T_{0}(\tilde{m});t) - \sum_{i$$

--(1)

$$\delta(x) = \begin{bmatrix} 1 & when & x \neq 0 \\ 0 & when & x = 0 \end{bmatrix}$$

$$\delta_{(n_i - c_i)} = \begin{bmatrix} 0 & when & n_i < c_i \\ 1 & when & n_i \ge c_i \end{bmatrix}$$
$$\mu_{in_i} = \begin{bmatrix} n_i \mu_i & when & 1 \le n_i < c_i \\ c_i \mu_i & when & n_i \ge c_i \end{bmatrix}$$

$$r_{in_{i}} = \frac{\mu_{i} e^{\frac{-\mu_{i} T_{0i}}{n_{i}}}}{(1 - e^{\frac{-\mu_{i} T_{0i}}{n_{i}}})}; i = 1, 2, \dots M$$

$$R_{jm_{j}} = \frac{\mu_{1j} e^{\frac{-\mu_{i} T_{0j}}{m_{j}}}}{(1 - e^{\frac{-\mu_{1j} T_{0j}}{m_{j}}})}; j = 1, 2, \dots N$$

Where  $r_{in_i}$  and  $R_{jm_j}$  are the average rates at which the customers renege after a wait of certain time  $T_{0i}$  and  $T_{0j}$  whenever there are  $n_i$  and  $m_j$  customers in the  $Q_i$  and  $Q_{1j}$  service phases respectively and  $P(\tilde{m}, \tilde{n}; t) = 0$  if any of the arguments is negative.

# 4. Steady-State Equations:

We write the following Steady-State equations of the queuing model by equating the time derivatives to zero in the equations (1) and (2)

$$\begin{bmatrix} \sum_{i=1}^{M} \delta(n_{i}) \left(\mu_{in_{i}} + \delta_{n_{i}-c_{i}} r_{in_{i}}\right) + \sum_{j=1}^{N} \delta(m_{j}) \left(\mu_{1j} + R_{jm_{j}}\right) \end{bmatrix} P(\tilde{n}, \tilde{m})$$

$$= \sum_{i=1}^{M} \lambda_{i} P(T_{i} \cap (\tilde{n}), \tilde{m}) + \sum_{j=1}^{N} \frac{\lambda_{1j}}{m_{j}} P(\tilde{n}, T_{j} \cap (\tilde{m}))$$

$$+ \sum_{i=1}^{M-1} q_{i} \mu_{in_{i}+1} P(T_{\cap i_{-i}, i+1} \cap (\tilde{n}), \tilde{m}) + \sum_{j=1}^{N} \mu_{Mn_{M}+1} \frac{q_{Mj}}{m_{j}} P(n_{1}, n_{2}, \dots, n_{M} + 1, T_{j} \cap (\tilde{m}))$$
for  $n_{i} \geq 0$ ;  $m_{j} \geq 0$  and  $\sum_{i=1}^{M} n_{i} + \sum_{j=1}^{N} m_{j} = K$ ;

Two cases arise depending upon the number of customers  $n_i$  and number of channels  $c_i$  at  $Q_i$  phase (i= 1, 2, 3, ..., M) 5. CASE(1)

When the number of customers  $n_i$  before  $Q_i$  phase is less than the number of identical service channels  $c_i$  (i.e.  $n_i < c_i$ ; i = 1, 2, 3, ..., M), then there is no reneging in  $Q_i$  and the service is immediately available to the customers on arrival. Then under such situation  $\delta_{n_i-c_i} = 0$  and  $\mu_{in_i} = n_i \mu_i$ Steady State Equations:

The equations (3) and (4) reduce to

$$\begin{split} \left[\sum_{i=1}^{M} \lambda_{i} + \sum_{j=1}^{N} \frac{\lambda_{i,j}}{m_{j}+1} + \sum_{i=1}^{M} n_{i}\mu_{i} + \sum_{j=1}^{N} \delta\left(m_{j}\right) \left(\mu_{i,j} + R_{jm_{j}}\right) \right] P(\tilde{n},\tilde{m}) \\ = \sum_{i=1}^{M} \lambda_{i} P(T_{i_{-}}(\tilde{n}),\tilde{m}) + \sum_{j=1}^{N} \frac{\lambda_{i,j}}{m_{j}} P(\tilde{n},T_{j_{-}}(\tilde{m})) \\ + \sum_{i=1}^{M-1} q_{i}\mu_{i}(n_{i}+1)P(T_{\bullet,i_{+}i+1},(\tilde{n}),\tilde{m}) \\ + \sum_{i=1}^{N} p_{i}\mu_{i}(n_{i}+1)P(T_{\bullet,i_{-}i+1},(\tilde{n}),\tilde{m}) + \sum_{j=1}^{N} \mu_{M}(n_{M}+1)P(n_{1},n_{2},...,n_{M}+1,T_{j_{-}}(\tilde{m})) \\ + \sum_{j=1}^{N} \left(\mu_{i,j} + R_{jm_{j}+1}\right) P(\tilde{n},T_{-j_{-}}(\tilde{m})) \\ + \sum_{j=1}^{N} \left(\mu_{i,j} + R_{jm_{j}+1}\right) P(\tilde{n},T_{-j_{-}}(\tilde{m})) \\ \frac{1}{160} \cos^{n} n_{i} \geq 0; \ m_{j} \geq 0 \ \text{and} \ \sum_{i=1}^{M} n_{i} + \sum_{j=1}^{N} m_{j} < K; \\ and \\ = \sum_{i=1}^{M} \lambda_{i} P(T_{i_{-}}(\tilde{n}),\tilde{m}) + \sum_{j=1}^{N} \frac{\lambda_{i,j}}{m_{j}} P(\tilde{n},T_{j_{-}}(\tilde{m})) \\ + \sum_{i=1}^{M} q_{i}\mu_{i}(n_{i}+1)P(T_{\oplus i_{-}i+1},0,\tilde{m}) + \sum_{j=1}^{N} \mu_{M}(n_{M}+1)P(n_{1},n_{2},...,n_{M}+1,T_{j_{-}}(\tilde{m})) \\ + \sum_{i=1}^{M-1} q_{i}\mu_{i}(n_{i}+1)P(T_{\oplus i_{-}i+1},0,\tilde{m}) + \sum_{j=1}^{N} \mu_{M}(n_{M}+1)P(n_{1},n_{2},...,n_{M}+1,T_{j_{-}}(\tilde{m})) \\ + \sum_{i=1}^{M-1} q_{i}\mu_{i}(n_{i}+1)P(T_{\oplus i_{-}i+1},0,\tilde{m}) + \sum_{j=1}^{N} \mu_{M}(n_{M}+1)P(n_{1},n_{2},...,n_{M}+1,T_{j_{-}}(\tilde{m})) \\ - \cdots$$

**Steady State Solutions:** 

The Steady State solutions of the above equations (5) and (6) can be verified to be

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$$P(\tilde{n},\tilde{m}) = P(\tilde{0},\tilde{0}) \left[ \frac{1}{|n_{1}|} \left( \frac{\lambda_{1}}{\mu_{1}} \right)^{n_{1}} \right] \left[ \frac{1}{|n_{2}|} \left( \frac{\lambda_{2} + q_{1}\alpha_{1}}{\mu_{2}} \right)^{n_{2}} \right]$$

$$\left[ \frac{1}{|n_{3}|} \left( \frac{\lambda_{3} + q_{2}\alpha_{2}}{\mu_{3}} \right)^{n_{3}} \right] \cdots \left[ \frac{1}{|n_{M}|} \left( \frac{\lambda_{M} + q_{M-1}\alpha_{M-1}}{\mu_{M}} \right)^{n_{M}} \right]$$

$$\left[ \frac{1}{|m_{1}|} \left( \frac{\lambda_{11} + \mu_{M}q_{M1}\rho_{M}}{\prod_{j=1}^{m_{1}}} \left( \mu_{11} + R_{1_{j}} \right) \right] \left[ \frac{1}{|m_{2}|} \left( \frac{\lambda_{12} + \mu_{M}q_{M2}\rho_{M}}{\prod_{j=1}^{m_{2}}} \left( \mu_{12} + R_{2_{j}} \right) \right] \right]$$

$$\cdots \left[ \frac{1}{|m_{N}|} \left( \frac{\lambda_{1N} + \mu_{M}q_{MN}\rho_{M}}{\prod_{j=1}^{m_{1}}} \left( \mu_{1N} + R_{N_{j}} \right) \right]$$

$$(7)$$

Where  $\alpha'_1, \alpha'_2, \alpha'_3, \dots \alpha'_{M^{-1}}$  and  $\rho_M$  are the same as mentioned below. where

$$\rho_{M} = \frac{\lambda_{M} + q_{M-1} \alpha'_{M-1}}{\mu_{M}}$$

$$\alpha'_{1} = \lambda_{1}$$

$$\alpha'_{k} = \lambda_{k} + q_{k-1} \alpha'_{k-1} ; \quad k = 2, 3, \dots, M - 1$$
6. CASE (II)

When the number of customers before  $Q_i$  phase is more than or equal to the number of identical service channels  $c_i$  (i.e.  $n_i \ge c_i$ ), then there is reneging in  $Q_i$  (i=1,2,...,M). So under such situation  $\delta_{n_i-c_i} = 1$  and  $\mu_{in_i} = c_i \mu_i$  and  $\delta(n_i) = 1$ .

**Steady State Equations:** The equations (3) and (4) reduce to

and

$$\begin{bmatrix} \sum_{i=1}^{M} (c_{i}\mu_{i} + r_{in_{i}}) + \sum_{j=1}^{N} \delta(m_{j})(\mu_{ij} + R_{jm_{j}}) \end{bmatrix} P(\tilde{n}, \tilde{m}) \\ = \sum_{i=1}^{M} \lambda_{i} P(T_{i} \square(\tilde{n}), \tilde{m}) + \sum_{j=1}^{N} \frac{\lambda_{1j}}{m_{j}} P(\tilde{n}, T_{j} \square(\tilde{m})) \\ + \sum_{i=1}^{M} r_{in_{i}+1} P(T_{\square i} (\tilde{n}), \tilde{m}) + \sum_{i=1}^{M-1} q_{i}c_{i}\mu_{i}P(T_{\square i, i+1} \square(\tilde{n}), \tilde{m}) \\ + \sum_{j=1}^{N} c_{M}\mu_{M} P(n_{1}, n_{2}, ..., n_{M} + 1, T_{j} \square(\tilde{m}))$$
(9)
for  $m_{j} \ge 0$  and  $\left(\sum_{i=1}^{M} n_{i} + \sum_{j=1}^{N} m_{j}\right) = K;$ 

# **Steady State Solution:**

The Steady state solution of the above equations can be verified to be:  $\[ \Box \] \neg \Box$ 

Where  $\alpha_1, \alpha_2, \alpha_3, \dots \alpha_{M-1}$  and  $\rho_M$  are the same as mentioned below:

$$\rho'_{M} = \frac{\lambda_{M} \prod_{i=1}^{k} (c_{i}\mu_{i} + r_{in_{i}+1}) + c_{M-1}\mu_{M-1}q_{M-1}\alpha_{M-1}}{(c_{M}\mu_{M} + r_{Mn_{M}+1}) \prod_{i=1}^{M-1} (c_{i}\mu_{i} + r_{in_{i}+1})}$$

$$\alpha_{1} = \lambda_{1}$$

$$\alpha_{k} = \lambda_{k} \prod_{i=1}^{k-1} (c_{i}\mu_{i} + r_{in_{i}+1}) + q_{k-1}\alpha_{k-1} \mu_{k-1}c_{k-1}; \quad k = 2, 3, \dots, M-1.$$

Here, it is mentioned that the customers leave the system at constant rate as long as there is a line provided that the customers are served in the order in which they arrive. Putting  $R_{jm_j} = R_j$  (j=1,2,3,...,N) in equations (5), (6),(8) and (9) and  $r_{in_i} = r_i$  in equations (8) and (9), the steady-state solutions (7) and (10) reduce to  $P(\tilde{n}, \tilde{m}) = P(\tilde{0}, \tilde{0}) \left[ \frac{1}{\lfloor n_1} \left( \frac{\lambda_1}{\mu_1} \right)^{n_1} \right] \left[ \frac{1}{\lfloor n_2} \left( \frac{\lambda_2 + q_1 \alpha_1}{\mu_2} \right)^{n_2} \right] \right]$  $\left[ \frac{1}{\lfloor n_3} \left( \frac{\lambda_3 + q_2 \alpha_2}{\mu_3} \right)^{n_3} \right] \cdots \left[ \frac{1}{\lfloor n_M} \left( \frac{\lambda_M + q_{M-1} \alpha_{M-1}}{\mu_M} \right)^{n_M} \right] \right]$ 

for 
$$n_i < c_i$$
,  $m_j \ge 0$ ; (i=1,2,3,...,M); j=1,2,3,...N).  
Where  $\alpha'_1, \alpha'_2, \alpha'_3, \dots \alpha'_{M-1}$  and  $\rho_M$  are the same as mentioned before.

for  $n_i \ge c_i$ ,  $m_j \ge 0$ ; (i=1,2,3,...,M; j=1,2,3,...,N). Where  $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_{M-1}$  and  $\rho'_M$  are the same as mentioned before.

tain 
$$P(\tilde{0},\tilde{0})$$
 from the normalizing condition  $\sum_{\tilde{n}=\tilde{0}}^{K} \sum_{\tilde{m}=\tilde{0}}^{K} P(\tilde{n},\tilde{m}) = 1$  and  $\sum_{i=1}^{M} n_i + \sum_{l=1}^{N} m_j = K$  and with the

restrictions that the traffic intensity of each service channel of the system is less than unity.

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