

15. Exercise: Random incidence

Exercise: Random incidence

1/1 point (graded)

Consider an arrival process whose interarrival times are independent exponential random variables with mean **2** (and consequently variance equal to **4**), and consider the interarrival interval S seen by an observer who arrives at a fixed time t^* , as in the preceding video. What is the variance of S ?

✓ Answer: 8

Solution:

As discussed in the preceding video, such an interval is the sum of two independent exponential random variables. Its variance is the sum of the variances of these two exponentials: $4 + 4 = 8$.

你已经尝试了1次 (总共可以尝试3次)

❗ Answers are displayed within the problem

讨论

主题: Unit 9 / Lec. 23 / 15. Exercise: Random incidence