

The answers to these questions are found by considering suitable Bernoulli processes and using the formulas of Section 6.1. Depending on the specific question, however, a different Bernoulli process may be appropriate. In some cases, we associate trials with slots. In other cases, it is convenient to associate trials with busy slots.

- (a) During each slot, the probability of a task from user 1 is given by $p_1 = p_{1|B} \cdot p_B = (5/6) \cdot (2/5) = 1/3$. Tasks from user 1 form a Bernoulli process and

$$\mathbf{P}(\text{first user 1 task occurs in slot 4}) = p_1(1 - p_1)^3 = \frac{1}{3} \cdot \left(\frac{2}{3}\right)^3.$$

- (b) This is the probability that slot 11 was busy and slot 12 was idle, given that 5 out of the 10 first slots were idle. Because of the fresh-start property, the conditioning information is immaterial, and the desired probability is

$$p_B \cdot p_I = \frac{5}{6} \cdot \frac{1}{6}.$$

- (c) Each slot contains a task from user 1 with probability $p_1 = 1/3$, independent of other slots. The time of the 5th task from user 1 is a Pascal random variable of order 5, with parameter $p_1 = 1/3$. Its mean is given by

$$\frac{5}{p_1} = \frac{5}{1/3} = 15.$$

- (d) Each busy slot contains a task from user 1 with probability $p_{1|B} = 2/5$, independent of other slots. The random variable of interest is a Pascal random variable of order 5, with parameter $p_{1|B} = 2/5$. Its mean is

$$\frac{5}{p_{1|B}} = \frac{5}{2/5} = \frac{25}{2}.$$

- (e) The number T of tasks from user 2 until the 5th task from user 1 is the same as the number B of busy slots until the 5th task from user 1, minus 5. The number of busy slots (“trials”) until the 5th task from user 1 (“success”) is a Pascal random variable of order 5, with parameter $p_{1|B} = 2/5$. Thus,

$$p_B(t) = \binom{t-1}{4} \left(\frac{2}{5}\right)^5 \left(1 - \frac{2}{5}\right)^{t-5}, \quad t = 5, 6, \dots$$

Since $T = B - 5$, we have $p_T(t) = p_B(t + 5)$, and we obtain

$$p_T(t) = \binom{t+4}{4} \left(\frac{2}{5}\right)^5 \left(1 - \frac{2}{5}\right)^t, \quad t = 0, 1, \dots$$

Using the formulas for the mean and the variance of the Pascal random variable B , we obtain

$$\mathbf{E}[T] = \mathbf{E}[B] - 5 = \frac{25}{2} - 5 = 7.5,$$

and

$$\text{var}(T) = \text{var}(B) = \frac{5(1 - (2/5))}{(2/5)^2}.$$