

① Probability of x success in n trials

$$P(X=x) = {}^nC_x p^x q^{n-x}$$

Binomial
Distribution

Expected No of successes in n trials $E(X) = np$

② Probability of x failures before first success

$$P(X=x) = q^x p$$

G E O M E T R I C

Expected number of failures before first success $E(X) = \frac{1}{p}$

③ Probability of event occurring x times when expected number of events is λ

$$P(X=x) = \frac{e^{-\lambda} \lambda^x}{x!}$$

P O I S S O N

Probability of an event range when all events are
equally probable $P(a \leq x \leq b) = \frac{1}{b-a}$

Expected $\frac{a+b}{2}$

} Uniform

Probability that a failure will occur before time t
when mean time is $\frac{1}{\lambda}$
(memoryless)

} exponential

$P(X \leq t) = 1 - e^{-\lambda t}$ (time to next event)

Probability that k^{th} event occurs before x^{th} time
 $\frac{1}{\lambda_0} \rightarrow$ Mean (time until k^{th} event is x)

$$F(x) = 1 - \sum_{i=1}^{k-1} \frac{e^{-\lambda_0 x} (\lambda_0 x)^i}{i!}$$

} Erlang

$$R(x) = 1 - F(x)$$

reliability function

it will last at least x time or after
(time to k^{th} event)

MGI \rightarrow

$$L = \lambda W$$

$$\rho = \frac{\lambda}{\mu}$$

\nearrow arrival rate/hr
 \nwarrow service time/hr

$$L_S = \rho + \frac{\rho^2 (1 + \sigma^2 \lambda^2)}{2(1 - \rho)}$$

MMI $\rightarrow \sigma = 1/\lambda$

$$P_n = (1 - \rho) \rho^n$$

