

Confidence intervals

Consider two scenarios focusing on a server that executes jobs individually, in order of arrival and without interruption. In each case, jobs arrive and are served according to the following inter-arrival time and service time distribution:

Scenario	Arrival	Service
I	<i>Two stages hyper-exponential</i> distribution with: $\lambda_1 = 0.02, \lambda_2 = 0.2, p_1 = 0.1$	Erlang with: $k = 10, \lambda = 1.5$
II	Exponential with: $\lambda = 0.1$	Uniform with: $a = 5, b = 10$

For each scenario, using batches of $M = 1000$ jobs, compute the 95% confidence interval, with a 4% relative error, of the following performance indices:

- Utilization
- Throughput
- Average number of jobs in the system
- Average response time
- Variance of the response time

For each scenario, report the number of batches K required to reach the required accuracy.