

**Taylor Series**

$\frac{1}{x} = \sum_{n=0}^{\infty} x^n$

$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$

$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$

$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$

$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$

**Permutations and Combinations**

$P(n,k) = \frac{n!}{(n-k)!}$

$C(n,k) = \binom{n}{k} = \frac{n!}{(n-k)!k!}$

**Laplace Transforms**

$F^*(s) = \int_0^{\infty} f(t)e^{-st}dt$

$f(t) = \int_0^{\infty} F^*(s)e^{st}ds$

**Convolution Property**

$f(t) * g(t) = \int_0^t f(t-x)g(x)dx \leftrightarrow F^*(s)G^*(s)$

**Z-Transform**

Mapping of discrete function  $f_n$  into complex fuction with variable  $z$ .

$F(z) = \sum_{n=0}^{\infty} f_n z^n$

**Probability and Conditional**

$P(A \cup B) = P(A) + P(B) - P(A \cap B)$

$P(A|B) = \frac{P(A \cap B)}{P(B)}$

$A, B$  are independent if  $P(A, B) = P(A)P(B)$

**Total Probability**

$P(B) = \sum_i P(A_i)P(B|A_i)$

**Bayes' Rule**

$P(A_i|B) = \frac{P(A_i \cap B)}{P(B)} = \frac{P(A_i)P(B|A_i)}{P(B)} = \frac{P(A_i)P(B|A_i)}{\sum_j P(A_j)P(B|A_j)}$

**PMF (Probability Mass Function)**

$p_X(x) = P(\{s \in \Omega \text{ s.t. } X(s) = x\})$

$\sum_x p_X(x) = 1$

**Bernoulli Random Variable**

$X = 1$  on success,  $X = 0$  on failure.

$p(X = x) = p$ , if  $x = 1$

$p(X = x) = 1 - p$ , if  $x = 0$

**Geometric Random Variable**

Counts #trials until first success.

$p_X(x) = (1-p)^{x-1}p$ ,  $x = 1, 2, \dots$

$p(X \geq s+1|X \geq t) = p(X \geq s)$

**Binomial Random Variable**

Counts #success in  $n$  identical independent experiments.

$p_X(x) = \binom{n}{x}p^x(1-p)^{n-x}$ , when  $0 \leq x \leq n$

$p_X(x) = 0$ , otherwise

**Poisson Random Variable**

Model occurrence of event over time interval assuming event happens at rate  $\lambda$

$p_X(x) = e^{-\lambda} \frac{\lambda^x}{x!}$ , when  $x = 0, 1, \dots$

**PDF (Probability Density Function)**

$\int_{-\infty}^{\infty} f_X(x)dx = 1$

**CDF (Cumulative Distribution Function)**

$F_X(x) = P(X \leq x)$

$\lim_{x \rightarrow -\infty} F_X(x) = 0$

$\lim_{x \rightarrow \infty} F_X(x) = 1$

$P(a < X \leq b) = F_X(b) - F_X(a)$

**Uniform Distribution**

$f_X(x) = \frac{1}{b-a}$ , when  $a \leq x \leq b$

$f_X(x) = 0$ , otherwise

**Exponential Distribution**

Memoryless continuous distribution.

$f_X(x) = \lambda e^{-\lambda x}$ , when  $x \geq 0$

$F_X(x) = 1 - e^{-\lambda x}$ , when  $x \geq 0$

$F_X(x) = 0$ , otherwise

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

**Expectation**

$E[X] = \sum_x xp(x)$

$E[X] = \int_{-\infty}^{\infty} xf_X(x)dx$

If  $Y = g(X)$ ,  $E[Y] = \sum_x g(x)p(x)$ ,

$E[Y] = \int_{-\infty}^{\infty} g(x)f_X(x)dx$

$E[X + Y] = E[X] + E[Y]$

$E[aX] = aE[X]$

$E[XY] = E[X]E[Y]$ , if  $X, Y$  are independent.

For  $X, Y$  with joint PMF  $p(x, y)$  or PDF

$f_{X,Y}(x, y)$ ,  $E[XY] = \sum_{(x,y)} xy p(x, y)$ ,

$E[XY] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} xy f_{X,Y}(x, y) dx dy$

**Conditional Expectation**

$X, Y$  are random variables,

$E[Y|X] = \sum_y yP(Y = y|X = x) = \sum_y y p_{Y|X}(y|x)$ ,

$E[Y|X] = \int_{-\infty}^{\infty} y f_{Y|X}(y|x) dy$

**Unconditional Expectation**

$E[Y] = \sum_x E[Y|X]p_X(x)$

$E[Y] = \int_{-\infty}^{\infty} E[Y|X]f_X(x)dx$

**Variance**

$Var[X] = E[(X - E[X])^2] = \sum_x (x - E[X])^2 p(x) =$

$\int_{-\infty}^{\infty} (x - E[X])^2 f_X(x) dx$

$Var[X] = E[X^2] - E[X]^2$

$Var[X + Y] = Var[X] + Var[Y] + 2Cov(X, Y)$

$Var[XY] = E[X^2Y^2] - E^2[XY] = E[X^2]E[Y^2] +$

$Cov(X^2, Y^2) - (E[X]E[Y] + Cov(X, Y))^2$

**Expectations and Variances**

Binomial:  $np$ ,  $np(1-p)$

Geometric:  $\frac{1}{p}$ ,  $\frac{1-p}{p^2}$

Uniform:  $\frac{a+b}{2}$ ,  $\frac{(b-a)^2}{12}$

Exponential:  $\frac{1}{\lambda}$ ,  $\frac{1}{\lambda^2}$

Poisson:  $\lambda$ ,  $\lambda$

**Covariance:** measure of joint probability

$Cov(X, Y) = E[(X - E[X])(Y - E[Y])]$

$Cov(X, Y) = E[XY] - E[X]E[Y]$

If  $X, Y$  are independent,  $Cov(X, Y) = 0$

**Correlation:** scaled version of covariance

$\rho(X, Y) = \frac{Cov(X, Y)}{\sqrt{Var(X)Var(Y)}}$ , range  $[-1, 1]$

**Stationary Process:**  $F_X(\mathbf{x}; \mathbf{t}) = F_X(\mathbf{x}; \mathbf{t} + \tau)$

**Independent Processes:**

$F_X(\mathbf{x}; \mathbf{t}) = F_{X_1}(x_1, t_1)F_{X_2}(x_2, t_2) \dots F_{X_n}(x_n, t_n)$

$f_X(\mathbf{x}, \mathbf{t}) = \prod_{i=1}^n f_{X_i}(x_i, t_i)$  (**Continuous State**)

$p_X(\mathbf{x}, \mathbf{t}) = \prod_{i=1}^n p_{X_i}(x_i, t_i)$  (**Discrete State**)

**Markovian Property:**  $P[X(t_{n+1}) \leq$

$x_{n+1}|X(t_n) = x_n, X(t_{n+2}) = x_{n+2}, \dots, X(t_0) =$

$x_0] = P[X(t_{n+1}) \leq x_{n+1}|X(t_n) = x_n]$

**Discrete Time Markov Chains (DTMC):**

$p_{ij} = P[X_n = j|X_{n-1} = i]$  (**Homogenous**)

$$\mathbf{P} = (p_{ij}) = \begin{bmatrix} p_{00} & p_{01} & \cdots \\ p_{10} & p_{11} & \cdots \\ \vdots & \vdots & \vdots \end{bmatrix}$$

$\sum_j p_{ij} = 1$  for each row.

**Initial State Probabilities:**

$\boldsymbol{\pi}^{(0)} = (\pi_0^{(0)}, \pi_1^{(0)}, \dots)$ , where  $\pi_j^{(0)} = P[X_0 = j]$

**$n$ -Step Transition Probabilities:**

$p_{ij}^{(n)} = P[X_n = j|X_0 = i] = P[X_{n+k} = j|X_k = i]$

**Chapman-Kolmogorov:**  $p_{ij}^{(n)} = \sum_k p_{ik}^{(n-1)} p_{kj}$

**Limiting Distribution:**  $\boldsymbol{\pi} = \lim_{n \rightarrow \infty} \boldsymbol{\pi}^{(0)} \mathbf{P}^n$

$\boldsymbol{\pi} = \boldsymbol{\pi} \mathbf{P}$  and  $\sum_j \pi_j = 1$

**Continuous Time Markov Chains (CTMC):**

State transitions permitted at arbitrary time instances. Time spent in a state is exponentially distributed.

**State Transition Probability:**

$p_{ij}(t) = p(X(\tau + t) = j|X(\tau) = i)$

**Chapman-Kolmogorov Equation:**

$p_{ij}(s+t) = \sum_k p_{ik}(s)p_{kj}(t)$

**Transition Probability:**  $\mathbf{H}(t) = \{p_{ij}(t)\}$

$\mathbf{H}(s+t) = \mathbf{H}(s)\mathbf{H}(t)$

$\mathbf{H}(t+\Delta t) = \mathbf{H}(t)\mathbf{H}(\Delta t)$

$\mathbf{H}(t+\Delta t) = \mathbf{H}(t)[\mathbf{H}(\Delta t) - \mathbf{I}]$

$\frac{d\mathbf{H}(t)}{dt} = \mathbf{H}(t) \lim_{\Delta t \rightarrow 0} [\frac{\mathbf{H}(\Delta t) - \mathbf{I}}{\Delta t}]$

$\mathbf{Q} = \lim_{\Delta t \rightarrow 0} [\frac{\mathbf{H}(\Delta t) - \mathbf{I}}{\Delta t}]$

$\frac{d\mathbf{H}(t)}{dt} = \mathbf{H}(t)\mathbf{Q}$

**Transition Rate Matrix:**  $\mathbf{Q}$ , infinitesimal generator of  $\mathbf{H}(t)$ .  $\mathbf{H}(t) = e^{\mathbf{Q}t}$ .

**Diagonal Elements**  $\leq 0$ .

$q_{ii} = \lim_{\Delta t \rightarrow 0} [\frac{p_{ii}(\Delta t) - 1}{\Delta t}]$ .

**Off-Diagonal Elements**  $\geq 0$ .

$q_{ij} = \lim_{\Delta t \rightarrow 0} [\frac{p_{ij}(\Delta t) - 0}{\Delta t}]$ , for  $i \neq j$ .

In each row, sum of off-diagonal = magnitude of diagonal:  $q_{ii} = -\sum_{i \neq j} q_{ij}$

**State Probabilities:**

$\boldsymbol{\pi}(t) = \boldsymbol{\pi}(0)\mathbf{H}(t)$ ,  $\boldsymbol{\pi}(t) = \boldsymbol{\pi}(0)e^{\mathbf{Q}t}$

**Stationary Distribution:**  $\boldsymbol{\pi}\mathbf{Q} = 0$ ,  $\sum_j \pi_j = 1$

**Birth-Death Process:** At state  $k$ ,  $\lambda_k$ ,  $\mu_k$

are birth and death rates. **Transition Matrix:**  $\mathbf{Q} =$

$$\begin{bmatrix} -\lambda_0 & \lambda_0 & 0 & 0 & \cdots & \cdots \\ \mu_1 & -(\lambda_1 + \mu_1) & \lambda_1 & 0 & \cdots & \cdots \\ 0 & \mu_2 & -(\lambda_2 + \mu_2) & \lambda_2 & 0 & \cdots \\ \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \end{bmatrix}$$

**Equilibrium Solution:**  $\boldsymbol{\pi}\mathbf{Q} = 0$  and  $\sum_j \pi_j = 1$

**Differential Difference Equations:**  $\frac{\partial \pi_k(t)}{\partial t} =$

$\lambda_{k-1}\pi_{k-1}(t) + \mu_{k+1}\pi_{k+1}(t) - (\lambda_k + \mu_k)\pi_k(t)$

$\frac{\partial \pi_0(t)}{\partial t} = \mu_1\pi_1(t) - \lambda_0\pi_0(t)$

$\frac{\partial \pi_k(t)}{\partial t} =$  flow in - flow out

flow in  $= \lambda_{k-1}\pi_{k-1} + \mu_{k+1}\pi_{k+1}$

flow out  $= (\lambda_k + \mu_k)\pi_k$

**Queueing Theory:** Analyze different systems.

Poisson distribution model arrival process, exponential distribution model service times.

**Poisson Process: ArrivalRate of  $\lambda$ :**

$p(n \text{ arrivals in interval } T) = \frac{(\lambda T)^n e^{-\lambda T}}{n!}$

**Exponential Inter-Arrival Time:**

$p(\text{inter-arrival} \leq T) = 1 - e^{-\lambda T}$

**Merging Property:** Let  $A_1, A_2, \dots, A_k$  be independent Poisson processes with rates  $\lambda_1, \lambda_2, \dots, \lambda_k$ , then  $A = \sum_i A_i$  is also Poisson process with rate  $\lambda = \sum_i \lambda_i$

**Splitting Property:** Suppose every arrival is randomly routed with probability  $p$  to stream 1 and  $(1-p)$  to stream 2. Stream 1 and 2 are Poisson with rates  $p\lambda$  and  $(1-p)\lambda$ .

**Kendall's Notation: A/B/C/D**

A: inter-arrival time distribution

B: service time distribution

C: number of servers

D: maximum number of jobs possible

M:exponential, D: deterministic, G: general

$\alpha(t)$ : number of arrivals in  $(0, t)$

$\beta(t)$ : number of departures in  $(0, t)$

$N(t)$ : number of customers in system at  $t$

$T(t)$ : average time in system for customer up to  $t$

$N$ : average number of customers in system.

$N = N_q + N_s$

$T$ : average waiting time in system.  $T = T_q + T_s$

**Little's Law:**  $N = \lambda T$

**Utilization Factor (Traffic Intensity Factor):**

$\rho = \text{Work Arrival Rate} / \text{Server Capacity}$

System is **unstable** if  $\rho > 1$

**Single Server System**

$\rho$  is fraction of time server is busy

**Multi-Server System**

$\rho$  is fraction of busy servers

**M/M/1 Model:** Assume state independent arrival  $\lambda$ , service rate  $\mu$ . At equilibrium, flow in = flow out,  $\lambda\pi_0 = \mu\pi_1 \rightarrow \pi_1 = \frac{\lambda}{\mu}\pi_0$ ,  $\pi_1 = \rho\pi_0$ . Similarly  $\lambda\pi_2 = \mu\pi_1 = \rho^2\pi_0$ . In general  $\pi_n = \rho^n\pi_0$ .  $\sum_i \pi_i = 1 \rightarrow \pi_0 = 1 - \rho$ ,  $\pi_n = (1 - \rho)\rho^n$

**Average Number Customers in System  $N$ :**

$\sum_k k\pi_k = \sum_k k(1 - \rho)\rho^k = \frac{\rho}{1 - \rho} = \frac{\lambda}{\mu - \lambda}$

**Average Time in System  $T$ :**

$T = N/\lambda$  (with Little's Law),  $T = \frac{1}{\mu - \lambda}$

**Average Time in Queue  $T_q$ :**

$T_q = T - T_s = \frac{1}{\mu - \lambda} - \frac{1}{\mu}$

**Average Number of Customers in Queue:**

$N_q = \lambda T_q = N - \rho$  (with Little's Law)

**Discouraged Arrivals:** Arrival rates decrease

with customers in system,  $\lambda_k = \frac{\alpha}{k+1}$ ,  $\mu_k = \mu$

Equilibrium state,  $p_k = p_0(\frac{\alpha}{\mu})^k \frac{1}{k!}$ . Since  $\sum_{k=0}^{\infty} p_k = 1$  we find that  $p_0 = e^{-\alpha/\mu}$ . So  $p_k = ((\frac{\alpha}{\mu})^k e^{-\frac{\alpha}{\mu}})/k!$ . **Utilization**  
 $\rho = 1 - p_0 = 1 - e^{-\frac{\alpha}{\mu}}$   
 Expected number of customers in system:  
 $N = E[k] = \alpha/\mu$ . Expected time in system  
 $T = N/\lambda$ .  $\lambda_{\text{eff}}$  is expected (effective) arrival rate,  
 $\lambda_{\text{eff}} = \mu\rho = \mu(1 - e^{-\alpha/\mu})$ , so  $T = \alpha/\mu^2(1 - e^{-\alpha/\mu})$   
**M/M/ $\infty$  Model:** Service rate (number of servers) scales linearly with number of customers in system.  
 $\rightarrow$  No waiting time, served immediately.  $\lambda_k = \lambda$ ,  $\mu_k = k\mu$ . Equilibrium state,  $p_k = (\frac{\lambda}{\mu})^k e^{-\lambda/\mu}/k!$ ,  
 $p_0 = e^{-\lambda/\mu}$  (same as discouraged arrival system).  
 Expected number of customers  $N = E[k] = \lambda/\mu$ .  
 Expected time in system  $T = N/\lambda = 1/\mu$ .

**M/M/m Model:** Unlimited waiting room, constant arrival rate  $\lambda$ , maximum of  $m$  servers.  
 Each server has service rate  $\mu$ .  $\lambda_k = \lambda$ ,  $\mu_k = k\mu$  ( $k < m$ ),  $m\mu$  ( $k \geq m$ ). Equilibrium distribution,  
 $p_k = \frac{(m\rho)^k}{k!}p_0$  ( $k < m$ ),  $\frac{(m\rho)^k}{m!} \frac{1}{m^{k-m}}p_0$  ( $k \geq m$ )  
 where  $\rho = \lambda/m\mu$ . When  $\rho < 1$ ,  
 $p_0 = \left[ \sum_{k=0}^{m-1} \frac{(m\rho)^k}{k!} + \frac{(m\rho)^m}{m!(1-\rho)} \right]^{-1}$   
**M/M/1/K Model:** System has single server and maximum of  $K$  customers. Equilibrium state,  
 $p_k = p_0(\frac{\lambda}{\mu})^k$  ( $k \leq K$ ),  $0$  ( $k > K$ ), where  
 $p_0 = \left(1 - \frac{\lambda}{\mu}\right) / \left(1 - (\frac{\lambda}{\mu})^{K+1}\right)$   
**Finite Population Systems:** World has finite users and each user is either in system or to arrive with exponential time with mean  $1/\mu$ .  
 $\lambda_k = \lambda(M - k)$  ( $0 \leq k < M$ ),  $0$  (otherwise).  $\mu_k = \mu$  ( $1 \leq k \leq M$ ),  $0$  (otherwise). Equilibrium state,  
 $p_k = p_0(\frac{\lambda}{\mu})^k \frac{M!}{(M-k)!}$  ( $0 \leq k \leq M$ ),  $0$  (otherwise).  
 $p_0 = \left[ \sum_{k=0}^M (\frac{\lambda}{\mu})^k \frac{M!}{(M-k)!} \right]^{-1}$   
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**Q0:** Using Laplace Transform, solve differential equations  $x(t) = \frac{dx(t)}{dt} + 2\frac{d^2x(t)}{dt^2}$ ,  $x(0) = 1$ ,  $x'(0) = 1/2$ .

$L\{x'(t)\} = sX(s) - x(0)$   
 $L\{x''(t)\} = s^2X(s) - sx(0) - x'(0)$   
 $X(s) = sX(s) - x(0) + 2[s^2X(s) - sx(0) - x'(0)]$   
 $X(s) = 1/(s - \frac{1}{2})$ ,  $x(t) = e^{1/2t}$

**Q1:** Program has execution time uniformly distributed between 10 & 20 seconds. Number of interrupts during execution is Poisson random variable with parameter  $\lambda t$  where  $t$  is program execution time. Probability distribution of the number of interrupts is  $P(N = k) = (\lambda t)ke^{\lambda t}$ .

(a) What is  $E[N|T = t]$ , where  $N$  is the number of interrupts, and  $T$  is running time.

$E[N|T = t] = \lambda t$ , since for fixed running time, the number of interrupts is a Poisson random variable with mean  $\lambda t$ .

(b) Expected number interrupts during randomly selected execution.

$E[N] = \int_{10}^{20} E[N|T = t]f_T(t)dt = \int_{10}^{20} \frac{\lambda t}{10}dt = 15\lambda$

**Q2:** We have  $m$  types of visitors with equal probability. Find expected visitors to have one of each type. Hint: Let  $X$  denote number of visitors needed. Represent  $X$  by  $X = \sum_{i=1}^m X_i$  where each  $X_i$  is a geometric random variable.

Suppose the current visitor pool contains  $i$  different types. Let  $X_i$  denote the number of additional visitors needed until it contains  $i + 1$  types. The  $X_i$  is are independent geometric random variables with parameter  $(m - i)/m$ ,  $i = 0, 1, \dots, m - 1$ .  
 $E[X] = E[\sum_{i=1}^m X_i] = \sum_{i=1}^m E[X_i] = \sum_{i=1}^m \frac{m}{m-i}$

**Q3:** A Markov chain  $\{X_n, n \geq 0\}$  with states 0, 1, 2 has transition probability matrix

$\begin{bmatrix} 1/2 & 1/3 & 1/6 \\ 0 & 1/3 & 2/3 \\ 1/2 & 0 & 1/2 \end{bmatrix}$  If  $P[X_0 = 0] = P[X_0 = 1] = \frac{1}{4}$ ,

find state probability vector  $P[X_3 = 2]$ .

Cubing transition probability matrix

$P^{(3)} = \begin{bmatrix} 13/36 & 11/54 & 47/108 \\ 4/9 & 4/27 & 11/27 \\ 5/12 & 2/9 & 13/36 \end{bmatrix}$   
 $P[X_3 = 2] = \frac{1}{4} \cdot \frac{47}{108} + \frac{1}{4} \cdot \frac{11}{27} + \frac{1}{2} \cdot \frac{13}{36}$

**Q4:** Whether or not collision occurs depends on result of last two transmissions If collisions occurred in both of the past two, collision will occur with probability 0.7; collision occurs in last but not the transmission before the last one, then a collision will occur with probability 0.5; collision occurred in transmission before the last one but not the last one, collision with probability 0.4; no collision in the past two transmissions, collision with probability 0.2.

(b) Find the transition probability matrix.

$P = \begin{bmatrix} 0.7 & 0 & 0.3 & 0 \\ 0.5 & 0 & 0.5 & 0 \\ 0 & 0.4 & 0 & 0.6 \\ 0 & 0.2 & 0 & 0.8 \end{bmatrix}$

(c) What fraction of frames suffer a collision?

Solve  $\pi = \pi P$  to obtain the stationary state probabilities. Then the fraction of frames suffering a collision is  $\pi_0 + \pi_2$  (or  $\pi_0 + \pi_1$ ).

**Q5:** A shop has room for 2 customers. Customers arrive at Poisson rate 3/hour and service times are exponential random variables with mean 0.25 hours.

(a) Average number of customers in shop?

We have birth-death process with  $\lambda = 3$  and  $\mu = 4$ .  
 $E[k] = \sum_{k=0}^2 k\pi_k$ . Solve for  $\pi_k$ ,  $\pi_1 = \frac{\lambda}{\mu}\pi_0$ ,  
 $\pi_2 = \frac{\lambda}{\mu}\pi_1$ ,  $\sum_{j=0}^2 \pi_j = 1$ , so  $\pi_0 = 16/37$ ,  
 $E[k] = 30/37$ .

(b) What is proportion of customers who get serviced?  $\pi_0 + \pi_1 = 28/37$ .

**Q6:** Packets arrive at router Poisson rate 3/ms and time to forward exponential with mean 0.2 ms.

Fraction of time buffer empty?

State is num packets in router,  $\lambda = 3$ ,  $\mu = 5$ . Solve  
 $p_1 = \frac{\lambda}{\mu}p_0$ ,  $p_2 = \frac{\lambda}{\mu}p_1$ , ...,  $p_{k+1} = \frac{\lambda}{\mu}p_k$ ,  
 $\sum_{k=0}^{\infty} p_k = 1$ , thus  $p_0 = 2/5$ .

**Q7:** 2 machines produce products at  $n$  products/hour. Lifetime of machine follows exponential with mean  $1/x$  hours, time to fix machine folows exponential with mean  $1/y$  hours. Expected long term producing rate?

State is num machines working.  $\lambda_0 = \lambda_1 = y$ ,  
 $\mu_1 = x$ ,  $\mu_2 = 2x$  bc if either machine fails, num working machines reduce from 2 to 1. Solve  
 $p_1 = \frac{y}{x}p_0$ ,  $p_2 = \frac{y}{2x}p_1$ ,  $p_0 + p_1 + p_2 = 1$ , thus  
 $p_0 = \frac{2x^2}{2x^2 + 2xy + y^2}$ . Expected num products produced per hour:  $p_0 \times 0 + p_1 \times n + p_2 \times 2n$

**Q8:** M/M/1 queueing system. Jobs arrive to be scheduled at rate  $\lambda$  jobs/ms. Single core serving jobs at rate of  $\mu$  jobs/ms. Suppose that the we want the average time spent in waiting queue to be no more than 3 milliseconds. If  $\lambda = 10$  jobs/ms, find minimum of  $\mu$ .

Steady state probabilities are  $\pi_0 = 1\rho$ ,  $\pi_k = \rho^k(1\rho)$  where  $\rho = \lambda/\mu$ . Average customers  $N = \frac{\rho}{1-\rho}$ . By Little's Law,  $N = \lambda \cdot T \rightarrow T = N$  where  $T$  is average time in system. Average waiting time  $W = T - 1/\mu$ , so we need  
 $W = \frac{\rho}{\lambda(1-\rho)} - \frac{1}{\mu} = \frac{1}{\mu-\lambda} - \frac{1}{\mu} \leq 3$

**Q9:**  $M$  customers go to single-server. When customer arrives, enters service if the server is free or joins queue. Upon leaving, customer returns after exponential time with rate  $\lambda$ . Service time exponentially distributed  $\mu$ .

(a) Define states and set up the balance equations. States are # customers in server. Balance equations  $M\lambda\pi_0 = \mu\pi_1$   
 $((M - i)\lambda + \mu)\pi_i = (M0i + 1)\lambda\pi_{i-1} + \mu\pi_{i+1}$  for  $i = 1, 2, \dots, M - 1$

(b) Average rate customers enter the station.

$\lambda_{\text{avg}} = \sum_{i=0}^M (M - i)\lambda\pi_i$

(c) Average time customer spends. Avg # customers  $N = \sum_{i=0}^M i\pi_i$ . Avg time  $T = N/\lambda_{\text{avg}}$

**Q10:** UCLA receives 10 average applications. Each has 0.7 probability getting accepted. Program takes 2 years. Assume Poisson arrival, exponential time for time length.

What is probability no students in program? What is average number of students in program each year?

Modeled as M/M/ $\infty$  system with  $\lambda = 10 \cdot 0.7 = 7$ ,  $\mu = 0.5$ . No students in program:  $p_0 = e^{-\lambda/\mu}$   
 Average number of students  $N = \lambda/\mu = 14$ .