## COMP SCI/SFWR ENG 4/6E03 — Assignment 6 Solutions

1. (a) Let the states be labelled by state i represents i players present, i = 0, 1, 2, 3. Then the balance equations are (rate out on the left, rate out on the right, and time units are minutes):

$$0.5\pi_0 = 0.05\pi_3$$

$$0.5\pi_1 = 0.5\pi_0$$

$$0.5\pi_2 = 0.5\pi_1$$

$$0.05\pi_3 = 0.5\pi_2$$

With the sum of the probabilities being one, the solution is  $\pi_0 = \pi_1 = \pi_2 = 1/13$ ,  $\pi_3 = 10/13$ . So, the required probability is  $\pi_3 = 10/13$ .

(b) Note that state 1 now needs to be split into two, according to whether a game is being played or not. Leave state 1 to be one player in the system and no game being played, and state 4 be one player waiting and a game being played (four players in the system). Then the balance equations are

$$\begin{array}{rcl} 0.5\pi_0 & = & 0.05\pi_3 \\ 0.5\pi_1 & = & 0.5\pi_0 + 0.05\pi_4 \\ 0.5\pi_2 & = & 0.5\pi_1 \\ 0.55\pi_3 & = & 0.5\pi_2 \\ 0.05\pi_4 & = & 0.5\pi_3 \end{array}$$

Solving (also using the fact that the probabilities sum to one) yields  $\pi_0 = 0.0075$ ,  $\pi_1 = \pi_2 = 0.0827$ ,  $\pi_3 = 0.0752$ , and  $\pi_4 = 0.7519$ . The required probability is  $\pi_3 + \pi_4 = 0.8271$ . Note that this is higher than the probability in (a), which should be expected.

2. From the data, we have estimates of  $\rho = 5/6$  and E[T] = 3. Now,

$$E[T] = \frac{1/\mu}{1-\rho}$$

$$\mu = 2$$

- 3. We need to analyze an M/M/c system and increase c until the probability of queueing is less than 0.5. This means evaluating the Erlang C formula. For c=1, the system is unstable. For c=2, we get the probability of queueing is 0.6429. For c=3, the probability of queueing is 0.2368, so choose three servers.
- 4. This is an M/M/ $\infty$  system, so the expected number of jobs in the system is  $\lambda/\mu = 40/2 = 20$