

## PROJECT 8

### MARKOV PROCESSES

#### SYNOPSIS

Working either individually or in teams of two or three, prepare an Excel package to perform Markov process calculations.

#### YOUR TASK

Create an Excel document consisting of the following five parts. Most likely you will want each of these parts to correspond to a separate sheet in the document.

- Part A Finite Markov chains. This part should allow a user to calculate a power of a transition matrix. If only the power is being changed, the user should only have to change one number in one cell.
- Part B Linear Markovian Birth-Death Processes. This part should calculate the results of formulas 21.6 and 21.7.
- Part C Poisson Birth Processes and Poisson Death Processes. This part should calculate the results of formulas 21.10 and 21.14.
- Part D M/M/s Queueing Models. This part should calculate the results of formulas 23.3 - 23.12 and 24.5 - 24.9.
- Part E M/M/s/K Queueing Models. This part should calculate the results of formulas 24.10 - 24.15.

Ensure that your document is user-friendly and that the pages and cells are clearly labeled.

#### WHAT YOU SHOULD SUBMIT

1. A typed title page.
2. The Excel document, allowing me to modify cell values.
3. A .pdf copy of the document with each page illustrating the calculations for a text problem from the appropriate section. Make sure there aren't cells spilling over the margins of the pages.