Exam Questions/Data Analysis for Risk and Security Management *Prof. Dr. Dirk Drechsler*

#3 (Total 15 Points)

(1)

M/G/k-model

with

- M = multiple server
- G = unspecified probability distribution
- k = k server

$$P_{j} = \frac{(\lambda/\mu)^{j}/j!}{\sum_{j=0}^{k} (\lambda/\mu)^{j}/j!}$$
$$\lambda = 42$$
$$\mu = 20$$

j	$(\lambda/\mu)^j/j!$	
0	$(42/20)^0/0! = 1,0000$	
1	2,1000	
2	2,2050	
3	1,5435	
Σ	6,8485	

j	P_{j}	
0	1/6,8485 = 0,1460	
1	2,1000/6,8485 = 0,3066	
2	2,2050/6,8485 = 0,3220	
3	1,5435/6,8485 = 0,2254	

(2)

The most important probability value is P_k , which is the probability that all k servers are busy, and arrivals are blocked.

 \Rightarrow Here: k = 3 with $P_3 = 0.2254$

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(3)

The average number of units in the system

$$L = \frac{\lambda}{\mu} * (1 - P_k) = \frac{42}{20} * (1 - 0.2254) = 1.6267$$

(4)

We examine a k = 4 server model ($\lambda = 50$, $\mu = 20$)

j	$(\lambda/\mu)^j/j!$	P_{j}
0	1,0000	0,0921
1	2,500	0,2303
2	3,1250	0,2878
3	2,6042	0,2399
4	1,6276	0,1499
Σ	10,8568	

With 0.1499 < 0.2254 we meet management expectation, so k = 4 is enough.