ECS 256: Homework 1 due 01/21/2014

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For this assignment, we adopt the following notation. Suppose W is a random variable exponentially distrubted with mean u. Then $W \sim \mathcal{E}(1/u)$.

Problem 1

Problem 2

(a) Let $D \sim \mathcal{E}(1/d)$ be a random variable corresponding to the call druation and $R \sim \mathcal{E}(1/r)$ the time between queued calls. The balance equations for the call system:

$$\pi_{(i,j)}\lambda_{(i,j)} = \pi_{(i,j-1)}\lambda_{(i,j-1)}p_{(i,j-1)(i,j)} + \pi_{(i,j+1)}\lambda_{(i,j+1)}p_{(i,j+1)(i,j)} \quad (\forall \quad 0 < j < q, 0 < i < n)$$

$$\pi_{(i,0)}\lambda_{(i,0)} = \pi_{(i+1,0)}\lambda_{(i+1,0)}p_{(i+1,0)(i,0)} + \pi_{(i,1)}\lambda_{(i,1)}p_{(i,1)(i,0)} \quad (\forall \quad i < n)$$

$$\pi_{(i,q)}\lambda_{(i,q)} = \pi_{(i-1,q)}\lambda_{(i-1,q)}p_{(i-1,q)(i,q)} + \pi_{(i,q-1)}\lambda_{(i,q-1)}p_{(i,q-1)(i,q)} \quad (\forall \quad i > 1)$$

$$\pi_{(n,0)}\lambda_{(n,0)} = \pi_{(n,1)}\lambda_{(n,1)}p_{(n,1)(n,0)}$$

$$\pi_{(1,q)}\lambda_{(1,q)} = \pi_{(1,q-1)}\lambda_{(1,q-1)}p_{(1,q-1)(1,q)}$$

$$\pi_{(1,0)} + \cdots + \pi_{(1,q)} + \cdots + \pi_{(n,0)} + ... + \pi_{(n,q)} = 1$$

Proportion of rejected calls.

Proportion of nurse idle time.

Mean time spent in state $(1,1)$. The possible transitions from this state are $(1,0)$ (nurse finishes call, takes next on queue) and $(1,2)$ (call comes in before nurse finishes with current call). The time spent in this state is then $Z_{(1,1)} = \min\{D, R\}$. By theorem, $Z_{(1,1)} \sim \mathcal{E}(1/d + 1/r)$. Thus, the mean time spent in this state is

$$\frac{1}{\frac{1}{d} + \frac{1}{r}}$$

Given the queue is emtpy, long-run probability that A_t is greater than 1. The sum of the stationary probabilities where $j = 0$ and $i > 1$:

$$\sum_{i=2}^{n} \pi_{(i,0)}$$