ENE 3031 - Fall 2014

Homework2 Solution

#1.

The tool crib is modeled by an M/M/c queue ($\lambda = 1/4, \mu = 1/3, c = 1$ or 2). Given that attendants are paid \$6 per hour and mechanics are paid \$10 per hour,

Mean cost per hour =
$$$10c + $15L$$

assuming that mechanics impose cost on the system while in the queue and in service.

CASE 1: one attendant - M/M/1 ($c=1, \rho=\lambda/\mu=.75$)

$$L = \rho/(1-\rho) = 3$$
 mechanics

Mean cost per hour = \$10(1) + \$15(3) = \$55 per hour.

CASE 2: two attendants - M/M/2 ($c = 2, \rho = \lambda/c\mu = .375$)

$$L = c\rho + \left[(c\rho)^{c+1} P_0 \right] / \left[c(c!) (1 - \rho)^2 \right] = .8727,$$

where

$$P_0 = \left\{ \left[\sum_{n=0}^{c-1} (c\rho)^n / n! \right] + \left[(c\rho)^c (1/c!) (1/(1-\rho)) \right] \right\}^{-1} = .4545$$

Mean cost per hour = \$10(2) + \$15(.8727) = \$33.09 per hour

It would be advisable to have a second attendant because long run costs are reduced by \$21.91 per hour.

#2.

A single landing strip airport is modeled by an M/M/1 queue ($\mu = 2/3$). The maximum arrival rate, λ , such that the average wait, w_Q , does not exceed three minutes is computed as follows:

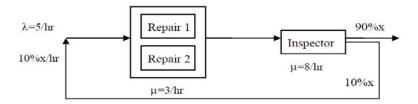
$$w_Q = \lambda/[\mu(\mu - \lambda)] \le 3$$

or

$$\lambda = \mu/[1/\mu w_Q + 1] \le .4444$$
 airplanes per minute.

Therefore, $\lambda_{\text{max}} = .4444$ airplanes per minute.

#3.



$$x = \frac{\lambda}{1-10\%} = 5.556/hr$$

At the repair station:
$$w = \frac{1}{\mu(1-\rho^2)} = \frac{1}{3(1-(\frac{5.556}{2(2)(3)})^2)} = 2.34 hr$$

At the inspection station:
$$w = \frac{1}{8(1 - \frac{5.556}{2})} = 0.41hr$$

The maximum arrival rate the system can handle without adding personnel is: $\lambda = (2)(3)(90\%) = 5.4/hr$ because the utilization at the repair stations are much higher than that at the inspection station, which indicates the repair stations are the bottleneck of the system.

#4.

The physical examination is modeled as an M/G/1 queue. The arrival rate is $\lambda=1/60$ patient per minute. The mean service time is 15+15+15=45 minutes, so the service rate is $\mu=1/45$ patient per minute. Thus, $\rho=\lambda/\mu=3/4$. The variance of the service time is $\sigma^2=15^2+15^2+15^2=675$ minutes, the sum of the variance of three exponentially distributed random variables, each with mean 15. Applying the formula for L_Q for the M/G/1 queue we obtain

$$L_Q = \frac{\rho^2 (1 + \sigma^2 \mu^2)}{2(1 - \rho)} = 1\frac{1}{2}$$
 patients.

#5.

Customer #	Ai	Ti	Wi	Si	Di
1	0	0	0	5	5
2	4	5	1	5	10
3	8	10	2	1	11
4	10	11	1	3	14
5	17	17	0	2	19
6	18	19	1	1	20
7	19	20	1	4	24
8	20	24	4	7	31
9	27	31	3	3	34
10	29	34	5	1	35

Ave. Waiting Time = 1/10 * (0+1+2+1+0+1+1+4+3+5)

#6.

(a)

$$\hat{I}_n = \frac{b-a}{n} \sum_{i=1}^n f(a+(b-a)U_i)$$

$$= \frac{2}{100} \sum_{i=1}^{100} f(-1+2U_i)$$
(since $a = -1$, $b = 1$, and $n = 100$)
$$= \frac{1}{50} \sum_{i=1}^{100} \frac{1}{\sqrt{2\pi}} e^{-(-1+2U_i)^2}.$$

(b)

$$I = \int_{-1}^{1} \frac{1}{\sqrt{2\pi}} \exp\{-x^2/2\} dx$$
= $2\Phi(1) - 1$
(where $\Phi(\cdot)$ is the standard normal c.d.f.)
= $2(0.8413) = 0.6826$. \square