

Unit - H

F - Test

To test the equality of population variance for which the small samples have been drawn.

$$H_0: \sigma_1^2 = \sigma_2^2$$

$$\text{If } \sigma_1^2 > \sigma_2^2 \text{ then } F = \frac{\sigma_1^2}{\sigma_2^2}$$

$$\text{dof} : (n_1 - 1, n_2 - 1) \quad [(v_1, v_2)]$$

$$\text{If } \sigma_2^2 > \sigma_1^2, \text{ then } F = \frac{\sigma_2^2}{\sigma_1^2}$$

$$\text{dof} = (n_2 - 1, n_1 - 1) \quad [(v_1, v_2)]$$

$$\sigma_1^2 = \frac{n_1 s_1^2}{n_1 - 1}$$

$$\sigma_2^2 = \frac{n_2 s_2^2}{n_2 - 1}$$

Ques - A sample of size 13 gave an estimated population variance of 3.0 while another sample of size 15 gave an estimate of 2.5. Could both samples be from population with the same variance.

Soln. $n_1 = 13 \quad n_2 = 15$
 $\sigma_1^2 = 3 \quad \sigma_2^2 = 2.5$

$$H_0: \sigma_1^2 = \sigma_2^2 \quad , \quad H_1: \sigma_1^2 \neq \sigma_2^2$$

$$F = \frac{\sigma_1^2}{\sigma_2^2} = \frac{3}{2.5} = 1.2$$

$$\text{dof } \gamma = (n_1 - 1, n_2 - 1) = (12, 14)$$

$$\text{Tab } F = 2.53$$

$$|f| < \text{Tab } F$$

Accept H_0 (No difference among variance)

Ques - Two random samples gave the following data

	size	mean	variance
sample 1	8	9.6	1.2

sample 2 11 16.5 2.5

can we conclude that two samples have been drawn from the sample normal population?

Soln. - Given $n_1 = 8$, $\bar{x}_1 = 9.6$, $s_1^2 = 1.2$
 $n_2 = 11$, $\bar{x}_2 = 16.5$, $s_2^2 = 2.5$

To test for variance (F Test)

$$H_0: \sigma_1^2 = \sigma_2^2, H_1: \sigma_1^2 \neq \sigma_2^2$$

$$\sigma_1^2 = \frac{n_1 s_1^2}{n_1 - 1} = 1.37$$

$$\sigma_2^2 = \frac{n_2 s_2^2}{n_2 - 1} = 2.75$$

$$F = \frac{\sigma_2^2}{\sigma_1^2} = 2.007$$

$$\text{dof } v = (n_2 - 1, n_1 - 1) \\ = (10, 7)$$

$$\text{Tab F} = 3.65$$

$$|F| < \text{tab F}$$

Accept H_0

No difference among variance

★ To test for mean

$$H_0: \bar{x}_1 = \bar{x}_2, H_1: \bar{x}_1 \neq \bar{x}_2$$

$$t = \frac{\bar{x}_1 - \bar{x}_2}{s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \quad \text{where } s = \sqrt{\frac{n_1 s_1^2 + n_2 s_2^2}{n_1 + n_2 - 2}} \\ = -10.61 \\ = 1.47$$

$$\text{dof : } n_1 + n_2 - 2 \\ = 17$$

$$\text{tab t} = 2.11$$

$$|t| > \text{tab t}$$

Reject H_0 .

Two samples could not be drawn from same normal pop.

Ques - The nicotine contents in two random samples of tobacco are given below :-

sample 1	21	24	25	26	27
sample 2	22	27	28	30	31

can you say that two samples come from same population?

Soln -

x_1	x_1^2	x_2	x_2^2
21	441	22	484
24	576	27	729
25	625	28	784
26	676	30	900
27	729	31	961
		36	1296
\sum	123	3048	174
			<u>5151</u>

$$\bar{x}_1 = \frac{\sum x_1}{n_1} = \frac{123}{5} = 24.6$$

$$\bar{x}_2 = \frac{\sum x_2}{n_2} = \frac{174}{6} = 29$$

$$s_1^2 = \frac{\sum x_1^2}{n_1} - \left(\frac{\sum x_1}{n_1} \right)^2 = \frac{3048}{5} - (24.6)^2 \\ = 4.24$$

$$s_2^2 = \frac{\sum x_2^2}{n_2} - \left(\frac{\sum x_2}{n_2} \right)^2 = \frac{5151}{6} - (29)^2 \\ = 17.5$$

(i) To check for variance (F-test)

$$H_0: \sigma_1^2 = \sigma_2^2$$

$$H_1: \sigma_1^2 \neq \sigma_2^2$$

$$\sigma_1^2 = \frac{n_1 s_1^2}{n_1 - 1} = 5.3$$

$$\sigma_2^2 = \frac{n_2 s_2^2}{n_2 - 1} = 21.0$$

$$F = \frac{\sigma_2^2}{\sigma_1^2} = 3.9$$

$$dof : (n_2 - 1, n_1 - 1) = (5, 4)$$

$$Tab F = 6.26$$

$$|F| < tab F$$

Accept H_0 i.e., no difference among variance.

(ii) To check for mean (t-test)

$$H_0: \bar{x}_1 = \bar{x}_2$$

$$H_1: \bar{x}_1 \neq \bar{x}_2$$

$$t = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = -1.96$$

$$s = \sqrt{\frac{n_1 s_1^2 + n_2 s_2^2}{n_1 + n_2 - 2}} =$$

$$dof : n_1 + n_2 - 2$$

$$= 9$$

$$\text{tab } t = 2.26$$

$$|t| < \text{tab } t$$

Accept H_0

Ques - Two samples of size 9 and 8 gave the sum of square of deviation from the respective means equal to 160 and 91 respectively. Could both samples be from the population under the same variance.

Soln. - $s_1^2 = \frac{\sum x_1^2}{n_1} - \left(\frac{\sum x_1}{n_1} \right)^2 = \frac{\sum (x_1 - \bar{x}_1)^2}{n_1}$

$$n_1 = 9, n_2 = 8$$

$$\sum (x_1 - \bar{x}_1)^2 = 160 \Rightarrow n_1 s_1^2 = 160$$

$$\sum (x_2 - \bar{x}_2)^2 = 91 \Rightarrow n_2 s_2^2 = 91$$

$$\sigma_1^2 = \frac{n_1 s_1^2}{n_1 - 1} = \frac{160}{8} = 20$$

$$\sigma_2^2 = \frac{n_2 s_2^2}{n_2 - 1} = \frac{91}{7} = 13$$

$$\sigma_1^2 > \sigma_2^2 \quad F = \frac{\sigma_1^2}{\sigma_2^2}$$

$$H_0: \sigma_1^2 = \sigma_2^2$$

$$H_1: \sigma_1^2 \neq \sigma_2^2$$

$$F = \frac{20}{13} = 1.53$$

$$\text{dof} : (n_1 - 1, n_2 - 1) = (8, 7)$$

$$\text{tab } F = 3.73$$

$$\text{tab } F > |F|$$

Accept H_0

* Chi-Square Test :

1) Goodness of fit: To test whether there's a diff. b/w (abs & expected) frequency.

$$\chi^2 = \sum \frac{(O - E)^2}{E}$$

O → observed freq

E → expected freq

$$\text{dof} = n - 1$$

Ques - From the following data check whether the accidents are uniformly distributed over a week.

Days :	Mon	Tues	Wed	Thurs	Fri	Sat
No. of acc.	15	19	13	12	16	15

H_0 : Accidents occur uniformly

$$\text{Total no. of acc} = 90$$

$$\text{Expected freq} = \frac{90}{6} = 15 \quad (n=6)$$

O	E	O-E	$(O-E)^2/E$	$\chi^2 = \sum \frac{(O-E)^2}{E}$
15	15	0	0	
19	15	4	1.06	
13	15	-2	0.26	
12	15	-3	0.6	
16	15	1	0.06	
15	15	0	0	
				1.98

$$dof = n-1 = 5$$

$$\chi^2 = 1.98$$

$$\text{Tab } \chi^2 = ?$$

$$(0.05) 2T$$

$$\text{Tab } \chi^2 = 11.07$$

$$\chi^2 < \text{tab } \chi^2$$

Accept H_0 .

Ex - A sample analysis, out of 500 students in exam, 220 students, 170 got 3rd class, 90 got 2nd class and 20 got 1st class. Do these dates commensurate with the result examination in ratio 4:3:2:1.

H_0 : The observed results commensurate in the general exam result.

Total $= 500$ students

To find expected freq divide 500 in the ratio 4:3:2:1

$$500 \times \frac{4}{10} : 500 \times \frac{3}{10} : 500 \times \frac{2}{10} : 500 \times \frac{1}{10}$$

$$= 200 : 150 : 100 : 50$$

Observed	Expected	$(O-E)$	$(O-E)^2/E$	$\chi^2 = \sum \frac{(O-E)^2}{E}$
220	200	20	2	
170	150	20	2.66	$\chi^2 = 23.66$
90	100	-10	1	dof = 3
20	50	-30	18	Tab $\chi^2 = 7.81$

$$\chi^2 > \text{tab } \chi^2$$

Reject H_0

Type -3

Independence of attributes :

To check whether the attributes are dependent or independent.

H_0 : Attributes are independent.

Observed freq. table (given)

	Att B_1	Att B_2
Att A_1	a	b
Att A_2	c	d

To find expected freq.:

$$\begin{array}{ll}
 A_1 & \frac{(a+b)(a+c)}{N} \quad \frac{(a+b)(b+d)}{N} \quad N \rightarrow \text{whole total} \\
 A_2 & \frac{(a+c)(c+d)}{N} \quad \frac{(b+d)(c+d)}{N}
 \end{array}$$

Qn - From the given data can you say there is a relation between smoking & literate?

	Smokers	Non-smokers
Lit.	83	57
Illit.	45	68

Literates and smoking habits are indep.

	S	NS	
L	83	57	= 140
IL	45	68	= 113
	<u>128</u>	<u>125</u>	<u>253</u>

Expected freq.:

$$\begin{array}{ll}
 S & NS \\
 \frac{140 \times 128}{253} = 71 & \frac{140 \times 125}{253} = 69
 \end{array}$$

$$\begin{array}{c} - \\ \text{IL} \\ \hline 113 \times 128 = 57 & 113 \times 125 = 56 \\ 125 & 125 \end{array}$$

ϵ	$(\epsilon - E)$	$(\epsilon - E)^2/E$
83	71	
57	69	
45	57	
68	56	

$$\psi^2 = \sum \frac{(\epsilon - E)^2}{E}$$

$$\text{dof} = (m-1)(n-1) \\ = (2-1)(2-1) = 1$$




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Ques - fit a binomial dist<sup>n</sup> for the data and also test the goodness of fit.

| $x$ | 0 | 1  | 2  | 3  | 4 | 5 | 6 |
|-----|---|----|----|----|---|---|---|
| $f$ | 5 | 18 | 28 | 12 | 7 | 6 | 4 |

Soln. - To fit a binomial dist<sup>n</sup>

$f_n: 0 \quad 18 \quad 56 \quad 36 \quad 28 \quad 30 \quad 24$

$$\text{Mean } \bar{x} = \frac{\sum f_n}{\sum f} = \frac{192}{80} = 2.4$$

$$(n=6) \quad np = 2.4 \Rightarrow p = 0.4, q = 0.6$$

$$\text{Theoretical frequency} = NP(x) = 80 \left[ {}^6C_x p^x q^{6-x} \right]$$

| $x$     | 0    | 1   | 2     | 3     | 4     | 5    | 6    |
|---------|------|-----|-------|-------|-------|------|------|
| $NP(x)$ | 3.73 | 4.9 | 24.88 | 22.12 | 11.06 | 2.95 | 0.33 |

Actual no. - 4 15 25 22 11 3 0

To test the goodness of fit

| 0 | 5 | 18 | 28 | 12 | 7  | 6 | 4 |
|---|---|----|----|----|----|---|---|
| E | 4 | 15 | 25 | 22 | 11 | 3 | 0 |

$H_0$ : The binomial fit for the given data is satisfactory.

Combine 1<sup>st</sup> and 2<sup>nd</sup> data and last three data's.

| $O_i$ | 23 | 28 | 12 | 17 |
|-------|----|----|----|----|
| $E_i$ | 19 | 25 | 22 | 14 |

| $O$ | $E$ | $O-E$ | $\frac{(O-E)^2}{E}$ |
|-----|-----|-------|---------------------|
| 23  | 19  | 4     |                     |
| 28  | 25  | 3     |                     |
| 12  | 22  | -10   |                     |
| 17  | 14  | 3     |                     |
|     |     |       | 6.38                |

$$\chi^2 = \sum \frac{(O-E)^2}{E}$$

$$= 6.38$$

$$\text{dof } v = n-k \\ = 4-2$$

$$\text{Tab } \chi^2 = 5.99$$

$$\chi^2 > \text{Tab } \chi^2$$

Reject  $H_0$

Soln. - fit a poisson dist<sup>n</sup> for the data and also test the goodness of fit.

| $x$ | 0   | 1   | 2  | 3  | 4 | 5 |
|-----|-----|-----|----|----|---|---|
| $f$ | 142 | 156 | 69 | 27 | 5 | 1 |

Soln:  $f_x \quad 0 \quad 156 \quad 138 \quad 81 \quad 20 \quad 5$

$$\text{Mean} = \frac{\sum f_x}{\sum f} = \frac{400}{400} = 1 = \lambda$$

$$NP(x) = 400 e^{-\lambda} \frac{\lambda^x}{x!}$$

|       |     |     |    |    |   |   |
|-------|-----|-----|----|----|---|---|
| x     | 0   | 1   | 2  | 3  | 4 | 5 |
| NP(x) | 147 | 147 | 74 | 25 | 6 | 1 |

(whole no's)

### Test for goodness of fit

|   |     |     |    |    |   |   |
|---|-----|-----|----|----|---|---|
| D | 142 | 156 | 69 | 27 | 5 | 1 |
| E | 147 | 147 | 74 | 25 | 6 | 1 |

combine last three

|   |     |     |    |    |
|---|-----|-----|----|----|
| D | 142 | 156 | 69 | 33 |
| E | 147 | 147 | 74 | 32 |

| D   | E   | D-E | $\frac{(D-E)^2}{E}$ |  |
|-----|-----|-----|---------------------|--|
| 142 | 147 | -5  |                     |  |
| 156 | 147 | 9   |                     |  |
| 69  | 74  | 5   |                     |  |
| 33  | 32  | 1   |                     |  |
|     |     |     | 1.09                |  |

$$\chi^2 = \sum \frac{(D-E)^2}{E}$$

$$= 1.09$$

$$\text{dof } v = n - k = 4 - 2 = 2$$

$$\text{Tab } \chi^2 = 5.99$$

$$\chi^2 < \text{Tab } \chi^2$$

Accept  $H_0$

### Queuing Theory

#### 1) Input (or arrival pattern)

The no. of arrivals per unit of time has a Poisson dist<sup>n</sup> with mean  $\lambda$  and the time between two consecutive arrivals has a exponential dist<sup>n</sup> with mean  $1/\lambda$ .

#### 2) Service

No. of customers served per unit of time has poisson dist<sup>n</sup> with mean  $\mu$  and the inter service time has a exponential dist<sup>n</sup> with mean  $1/\mu$ .

#### 3) Queue Discipline

(i) FCFS (First come first service) (FIFO)

(ii) LCFS (Last come First service)

#### 4) System Capacity

No. of customers in the system may be finite or infinite.

#### 5) Service Channel

single channel system    multiple channel system.

#### 6) Service Stage

(i) single stage

(ii) multiple stage

#### Difference eqn.

$P_n(t) \rightarrow$  Probability of  $n$  customers in the system at time  $t$ .

$$\lambda_{n-1} P_{n-1} - (\lambda_n + \mu_n) P_n + \mu_{n+1} P_{n+1} = 0 \quad \text{for } n > 0$$

$$-\lambda_0 P_0 + \mu_1 P_1 = 0$$

$$\text{for } n = 0$$

#### Kendall Notation

( $a|b|c : d|e$ )

$a \rightarrow$  inter arrival time

$b \rightarrow$  service time

$c \rightarrow$  no. of service channel

$d \rightarrow$  queue size

$e \rightarrow$  queue discipline

#### Model - 1

#### single server Model with infinite capacity

( $M|M|1 : \infty | FCFS$ )

$$1) P_n = \left(\frac{\lambda}{\mu}\right)^n P_0 \quad \text{and} \quad P_0 = 1 - \frac{\lambda}{\mu}$$

$$2) \text{Pty that the system is busy} = 1 - P_0 = \lambda/\mu$$

3) Average (expected) no. of customers

(i) in the system

$$E(N_s) = \frac{\lambda}{\mu} = L_e$$

(ii) in the queue

$$E(N_q) = \frac{\lambda^2}{\mu(\mu-\lambda)}$$

4) expected length of non empty que

$$L_n = \frac{\lambda}{\mu-\lambda}$$

5) Average waiting time of customer

$$(i) \text{ in system } E(w_s) = \frac{1}{\mu-\lambda}$$

$$(ii) \text{ in queue } E(w_q) = \frac{\lambda}{\mu(\mu-\lambda)}$$

6) Pqty of the no. of customer in the system

(i) exceeds  $k$

$$P(n > k) = \left(\frac{\lambda}{\mu}\right)^{k+1}$$

(ii) greater than or equal to  $k$ .

$$P(n \geq k) = \left(\frac{\lambda}{\mu}\right)^k$$

7) Pqty of waiting time of customer

(i) in the system exceeds  $t$

$$P(w_s > t) = e^{-(\mu-\lambda)t}$$

(ii) in the queue exceeds  $t$

$$P(w_q > t) = \frac{\lambda}{\mu} e^{-(\mu-\lambda)t}$$

8) Pqty density function of waiting time

(i) in system

$$f(w) = (\mu-\lambda) e^{-(\mu-\lambda)w}$$

(ii) in queue

$$g(w) = \begin{cases} \frac{\lambda}{\mu}(\mu-\lambda) e^{-(\mu-\lambda)w} & w > 0 \\ 1 - \frac{\lambda}{\mu} & w = 0 \end{cases}$$

Little formula (holds good for infinite capacity mode)

$$1) L_p = \lambda w_p$$

$\lambda \rightarrow$  mean arrival rate

$$2) L_q = \lambda w_q \quad \mu \rightarrow \text{mean service rate}$$

$$3) w_s = w_q + \frac{1}{\mu} \quad n \rightarrow \text{no. of customers}$$

$$4) L_s = L_q + \frac{\lambda}{\mu}$$

Given,  $\frac{1}{\lambda} = 12 \Rightarrow \lambda = \frac{1}{12}$

$$\frac{1}{\mu} = 4 \Rightarrow \mu = \frac{1}{4}$$

(i) Average no. of customers waiting in the system,

$$E(N_s) = \frac{\lambda}{\mu - \lambda} = \frac{1}{2}$$

$$(ii) P(w > 0) = 1 - P(w = 0)$$

$$= 1 - P_0$$

$$= \frac{\lambda}{\mu} = \frac{1}{3}$$

$$(iii) P(w_s > t) = e^{-(\mu - \lambda)t}$$

$$P(w_s > t) = e^{-\frac{1}{6}(10)} = 0.18$$

$\downarrow$   
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(iv) P(phone will be in use)

$$= 1 - P_0 = 1 - \frac{2}{3} = \frac{1}{3} \quad \left[ P_0 = 1 - \frac{\lambda}{\mu} \right]$$

(v) The second phase will be installed if

$$E(w_q) > 3$$

$$\frac{\lambda}{\mu(\mu-\lambda)} > 3$$

$$\frac{\lambda_R}{\mu(\mu-\lambda_R)} > 3$$

$$\frac{\lambda_R}{\frac{1}{4}\left(\frac{1}{4}-\lambda_R\right)} > 3$$

$$\lambda_R > \frac{3}{16} - \frac{3}{4} \lambda_R$$

$$\frac{7\lambda_R}{4} > \frac{3}{16}$$

$$\lambda_R > \frac{3}{28}$$

∴ the arrival rate should increase by  $\frac{3}{28} - \frac{1}{12} = \frac{1}{42}$

$$\begin{aligned} \text{Average length of non empty queue} &= \frac{\lambda}{\mu-\lambda} \\ &= \frac{3}{2} \end{aligned}$$

$$2) \frac{1}{\lambda} = 12 \Rightarrow \lambda = \frac{1}{12}$$

$$\frac{1}{\mu} = 10 \Rightarrow \mu = \frac{1}{10}$$

$$(a) E(N_s) = \frac{\lambda}{\mu-\lambda} = \frac{\frac{1}{12}}{\frac{1}{10} - \frac{1}{12}} = 5$$

$$E(N_q) = \frac{\lambda^2}{\mu(\mu-\lambda)} = 4.17$$

$$(b) P(\text{customer straight goes to the barber chain}) \\ = P(\text{NO customer in system})$$

$$= P_0 = 1 - \frac{\lambda}{\mu} = \frac{1}{6}$$

$$\text{Percentage} = 16.66$$

$$(c) E(w_s) = \frac{1}{\mu-\lambda} = 60 \text{ min}$$

$$(d) E(w_q) = \frac{\lambda}{\mu(\mu-\lambda)} = 50$$

$$(f) P(W_s > t) = e^{-(\mu - \lambda)t}$$

$$P(W_s > 30) = e^{-(\frac{1}{10} - \frac{1}{12})30}$$

$$= e^{-0.5}$$

$$(d) E(W_s) > 75$$

$$\frac{1}{\mu - \lambda_R} > 75$$

$$\frac{1}{\frac{1}{10} - \lambda_R} > 75$$

$$\lambda_R > \frac{13}{150}$$

Arrival rate must increase by  $\frac{13}{150} - \frac{1}{12} = \frac{1}{300}$

$$g) P(\text{customer has to wait}) = 1 - P_0 \\ = \frac{\lambda}{\mu} = \frac{5}{6}$$

percentage = 83.33%.

$$(h) P(n > k) = \left(\frac{\lambda}{\mu}\right)^{k+1} \Rightarrow P(n > 3) = \left(\frac{\lambda}{\mu}\right)^4 = 0.48$$

$$\lambda = 6/\text{min}$$

$$\frac{1}{\mu} = 7.5 \text{ sec}$$

$$\mu = \frac{1}{7.5} \text{ per sec}$$

$$= \frac{60}{7.5} \text{ per min}$$

$$= 8 \text{ per min}$$

(3) (a) To find the total time required to purchase the ticket and reach the seat

$$E(W_s) = \frac{1}{\mu - \lambda} = \frac{1}{2}$$

(to purchase  
the ticket)

$$\begin{aligned} \text{Total time} &= \text{purchase} + \text{be seated} \\ &= \frac{1}{2} + 1.5 \\ &= 2 \text{ min} \end{aligned}$$

You, we can expect.

(b)  $P(\text{he will be seated for the start of picture})$

$$= P(\text{total time} < 2 \text{ min})$$

$$\begin{aligned}
 &= P(\omega_s \leq 0.5) \\
 &= 1 - P(\omega_s > 0.5) \\
 &= 1 - e^{-(\mu - \lambda)t} \\
 &= 1 - e^{-2(0.5)} = 1 - e^{-1} \\
 &= 0.632
 \end{aligned}$$

(a)  $P(\omega_s \leq t) = 0.99$

$$1 - P(\omega_s > t) = 0.99$$

$$-P(\omega_s > t) = -0.01$$

$$e^{-(\mu - \lambda)t} = 0.01$$

$$-(\mu - \lambda)t = \log 0.01$$

$$-2t = -2.3$$

$$t = 1.15 \text{ min}$$

$$P(\text{ticket purchasing time} < 1.15) = 0.99$$

$$P(\text{total time} < 1.15 + 1.5) = 0.99$$

$\therefore$  The person must arrive atleast 2.65 min early so as to 99% sure of seeing the start of picture.

(4)  $\lambda = 5 \text{ job/hour}$

$$\frac{1}{\mu} = 6 \text{ min}$$

$$\mu = \frac{1}{6} \text{ per min}$$

$$= 10 \text{ per hour}$$

(a)  $P(\text{machine is idle}) = P(N=0)$

$$= P_0 = 1 - \frac{\lambda}{\mu} = \frac{1}{2}$$

$$\text{Percentage} = 50\%.$$

(b)  $E(\omega_s) = \frac{1}{\mu - \lambda} = \frac{1}{10 - 5} = \frac{1}{5} \text{ hour}$

(c)  $E(\text{earning per day}) = E(\text{no. of jobs per day}) \times \text{Earning per job}$

$$= 8 \times 5 \times \text{time in hour/job} \times \text{earning / hour}$$

$\downarrow$   
 $\downarrow$   
no. of jobs

$$= 40 \times \frac{1}{5} \times 5 = 40$$

## Module - 2 (M/M/1 : K | FCFS)

It has finite no. of 'K' arrivals.

$$\mu_n = \mu \quad (n = 1, 2, 3, \dots)$$

$$\lambda_n = \begin{cases} \lambda, & n = 0, 1, 2, \dots, K-1 \\ 0, & n = K, K+1, \dots \end{cases}$$

$$1) P_0 = \begin{cases} \frac{1 - \lambda/\mu}{1 - (\lambda/\mu)^{K+1}}, & \lambda \neq \mu \\ \frac{1}{K+1}, & \lambda = \mu \end{cases}$$

2) steady state Probability

$$P_n = \begin{cases} \left(\frac{\lambda}{\mu}\right)^n P_0, & \lambda \neq \mu \\ \frac{1}{K+1}, & \lambda = \mu \end{cases}$$

$$\text{In general, } P_K = \left(\frac{\lambda}{\mu}\right)^K P_0$$

$$\text{i.e., } P(\text{system is full}) = P_K = \left(\frac{\lambda}{\mu}\right)^K P_0$$

3) Average no. of customers in the system

$$L_s = E(N_s) = \frac{\lambda}{\mu - \lambda} - \frac{(K+1)(\lambda/\mu)^{K+1}}{1 - (\lambda/\mu)^{K+1}}, \quad \lambda \neq \mu$$

$$= \sum_{n=0}^K \frac{n}{K+1} = \frac{K}{2}, \quad \lambda = \mu$$

4) Average no. of customers in queue

$$L_q = E(N_q) = E(N_s) - (1 - P_0)$$

$$= E(N_s) - \left(\frac{\lambda}{\mu}\right)$$

5) Average waiting time in the system & in queue

$$E(W_s) = \frac{E(N_s)}{\lambda}$$

$$E(W_q) = \frac{E(N_q)}{\lambda}$$

Ans)  $\lambda = 10/\text{hr}$

$$\frac{1}{\mu} = 2 \text{ min}, \mu = 30/\text{hr}$$

$$(i) E(N_s) = \frac{\lambda}{\mu - \lambda} = \frac{(\kappa+1)(\lambda/\mu)^{\kappa+1}}{1 - (\lambda/\mu)^{\kappa+1}}$$

$$= 0.492$$

(ii) P(system is full)

$$= P(\kappa = 5)$$

$$= \left(\frac{\lambda}{\mu}\right)^{\kappa} p_0 = 0.00274$$

$$p_0 = \frac{1 - \lambda/\mu}{1 - (\lambda/\mu)^{\kappa+1}} = 0.667$$

Ques 2 -

At a railway - - - - - results?

Ans.  $\lambda = 6/\text{hr}, \mu = 12/\text{hr}$

$$\kappa = 2+1 = 3$$

(i) To find steady state prob

$$p_n = \left(\frac{\lambda}{\mu}\right)^n p_0 [n = 1, 2, 3, \dots]$$

$$p_0 = \frac{1 - \lambda/\mu}{1 - (\lambda/\mu)^{\kappa+1}} = 0.533$$

$$p_1 = \frac{\lambda}{\mu} p_0 = 0.2667, p_2 = \left(\frac{\lambda}{\mu}\right)^2 p_0 = 0.133$$

$$p_3 = \left(\frac{\lambda}{\mu}\right)^3 p_0 = 0.0667$$

(ii) Average waiting time of train coming in yard

$$E(W_s) = \frac{E(N_s)}{\lambda}$$

$$\text{Now, } \mu = 6/\text{hr}, \lambda = 6/\text{hr}$$

$$\text{Hence, } \lambda = \mu$$

$$E(N_s) = \frac{\kappa}{2} = 1.5$$

$$\lambda' = \mu(1-p_0) = 4.5$$

$$\begin{bmatrix} p_0 = \frac{1}{\kappa+1} \\ = \frac{1}{4} \end{bmatrix}$$

Ques 3 - The local bus person - - - - service time.

Ans.  $\kappa = 5, \lambda = 5/\text{hr}$

$$\mu = 6/\text{hr}$$

$$\lambda = \mu$$

$$(a) P(\text{barber is idle}) = P_0 = \frac{1 - \lambda/\mu}{1 - (\lambda/\mu)^{K+1}} = 0.088$$

$$\text{Percentage} = 8.8\%$$

$$(b) P(\text{system is full}) = P_K = \left(\frac{\lambda}{\mu}\right)^K P_0 = 0.2711$$

(c) Expected no. of customer waiting for a haircut

$$E(N_q) = E(N_s) - (1 - P_0) = 2.2$$

$$E(N_s) = \frac{\lambda}{\lambda - \mu} - \frac{(K+1)(\lambda/\mu)^{K+1}}{1 - (\lambda/\mu)^{K+1}}$$

$$(d) E(w_s) = \frac{E(N_s)}{\lambda'} = \frac{E(N_s)}{\mu(1-P_0)} = 51.5$$

Ans - Patients - - - - - 20 per hour.

Ans -  $K = 15$ ,  $\lambda = 30$ ,  $\mu = 20$

$$(a) \lambda' = (1 - P_0) \mu \quad [ * P_0 = 0.0007 ] \\ = 19.98$$

$$(b) P(\text{patient not wait}) = P_0 = 0.00076$$

$$(c) E(w_s) = \frac{E(N_s)}{\lambda'} = 0.65 \text{ hr} = 39 \text{ min}$$

