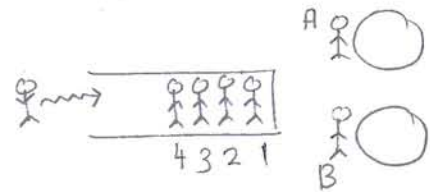
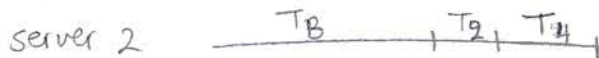
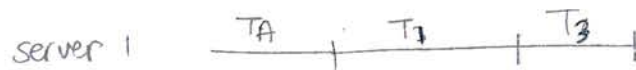


All service times are independent

$$m=2, N=6$$



the time the new customer waited for the customers ahead of him/her (in the queue) to be served is $T_2 + T_4$

for general m

$$Y_k \triangleq \sum_{i=1}^{N_Q} T_i \underbrace{1_{\{i^{\text{th}} \text{ customer goes to server } k\}}}_{\substack{\text{function of } T_1, \dots, T_{i-1} \\ \text{and hence, independent of } T_i}}$$

$$\begin{aligned} E[Y_k] &= E \left[E \left[\sum_{i=1}^{N_Q} T_i 1_{\{i^{\text{th}} \text{ customer} \rightarrow \text{server } k\}} \mid N_Q \right] \right] \\ &= E \left[\sum_{i=1}^{N_Q} E[T_i 1_{\{i^{\text{th}} \text{ customer} \rightarrow \text{server } k\}}] \right] \\ &= E \left[\sum_{i=1}^{N_Q} E[T_i] E[1_{\{i^{\text{th}} \text{ customer} \rightarrow \text{server } k\}}] \right] \\ &= E \left[\sum_{i=1}^{N_Q} \frac{1}{m} \times \underbrace{P(i^{\text{th}} \text{ customer} \rightarrow \text{server } k)}_{= \frac{1}{m} \text{ (symmetry)}} \right] \\ &= \frac{1}{m} E[N_Q] \end{aligned}$$

iterated expectation

linearity of expectation

independence

$$\begin{aligned} E[Y] &= \sum_{k=1}^m E[Y_k] \underbrace{P(\text{new customer} \rightarrow \text{server } k)}_{= \frac{1}{m}} \\ &= \frac{1}{m} E[N_Q] \end{aligned}$$

avg. time the new customer wait for the customers ahead of him/her in the queue to be served