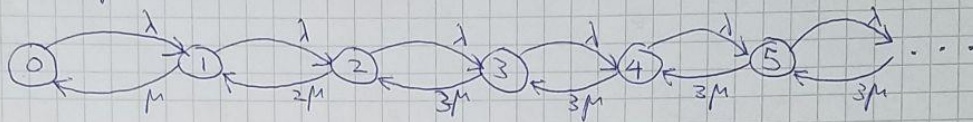


(Q1a)

mean treatment time is $\frac{1}{\mu}$ hours \therefore

independent rate of treatment is μ patients/hour \therefore



is an M/M/3 queue with infinite capacity with $\lambda, \mu > 0$

(Q16)

$$\mu = \frac{\lambda}{3\mu} \quad \therefore \frac{\lambda}{2\mu} = \frac{3}{2} \frac{\lambda}{3\mu} = \frac{3}{2} \mu, \quad \frac{\lambda}{\mu} = 3 \frac{\lambda}{3\mu} = 3\mu \quad \therefore$$

$$P_0 + P_1 + P_2 + P_3 + \dots = 1 \quad \therefore$$

$$\frac{dP_0}{dt} = -\lambda P_0 + \mu P_1, \quad \frac{dP_1}{dt} = \lambda P_0 - \mu P_1 - \lambda P_1 + 2\mu P_2,$$

$$\frac{dP_2}{dt} = \lambda P_1 - 2\mu P_2 - \lambda P_2 + 3\mu P_3, \quad \frac{dP_3}{dt} = \lambda P_2 - 3\mu P_3 - \lambda P_3 + 3\mu P_4,$$

$$\frac{dP_4}{dt} = \lambda P_3 - 3\mu P_4 - \lambda P_4 + 3\mu P_5 \quad \therefore$$

$$\frac{dP_n}{dt} = \lambda P_{n-1} - 3\mu P_n - \lambda P_n - 3\mu P_{n+1} \quad \text{for } n \geq 3 \quad \therefore$$

$$\text{at steady state: } \frac{dP_0}{dt} = 0, \quad \frac{dP_1}{dt} = 0, \quad \frac{dP_2}{dt} = 0, \quad \frac{dP_3}{dt} = 0, \dots$$

$$\therefore \frac{dP_n}{dt} = 0 \quad \forall n \in \mathbb{Z}_{\geq 0} \quad \therefore$$

$$0 = -\lambda P_0 + \mu P_1, \quad \lambda P_0 - \mu P_1 - \lambda P_1 + 2\mu P_2 = 0,$$

$$\lambda P_1 - 2\mu P_2 - \lambda P_2 + 3\mu P_3 = 0, \quad \lambda P_2 - 3\mu P_3 - \lambda P_3 - 3\mu P_4 = 0,$$

$$\lambda P_{n-1} - 3\mu P_n - \lambda P_n - 3\mu P_{n+1} = 0 \quad \text{for } n \geq 3 \quad \therefore$$

$$\lambda P_0 = \mu P_1 \quad \therefore \quad -\lambda P_1 + 2\mu P_2 = 0 \quad \therefore$$

$$-\lambda P_2 + 3\mu P_3 = 0 \quad \therefore \quad -\lambda P_3 - 3\mu P_4 = 0 \quad \therefore$$

$$-\lambda P_n - 3\mu P_{n+1} = 0 \quad \text{for } n \geq 3 \quad \therefore$$

$$P_1 = \frac{\lambda}{\mu} P_0 = 3\mu P_0, \quad 2\mu P_2 = \lambda P_1 \quad \therefore \quad P_2 = \frac{\lambda}{2\mu} P_1 = \frac{3}{2} \mu P_1 \quad \therefore$$

$$3\mu P_3 = \lambda P_2 \quad \therefore \quad P_3 = \frac{\lambda}{3\mu} P_2 = \mu P_2 \quad \therefore \quad 3\mu P_4 = \lambda P_3 \quad \therefore \quad P_4 = \frac{\lambda}{3\mu} P_3 = \mu P_3 \quad \therefore$$

$$P_1 = 3\mu P_0, \quad P_2 = \frac{3}{2} \mu P_1, \quad P_3 = \mu P_2, \quad P_n = \mu P_{n-1} \quad \text{for } n \geq 3 \quad \therefore$$

$$P_2 = \frac{3}{2} \mu (3\mu P_0) = \frac{9}{2} \mu^2 P_0 = \frac{9}{2} \mu^2 P_0 = P_2 \quad \therefore$$

$$P_3 = \mu \frac{9}{2} \mu^2 P_0 = \frac{9}{2} \mu^3 P_0 \quad \therefore \quad P_n = \frac{9}{2} \mu^n P_0 \quad \text{for } n \geq 3 \quad \therefore$$

$$P_0 + P_1 + P_2 + P_3 + \dots = 1 = P_0 + 3\mu P_0 + \frac{9}{2} \mu^2 P_0 + \sum_{n=3}^{\infty} \frac{9}{2} \mu^n P_0$$

$$= P_0 + 3\mu P_0 + \frac{9}{2} \mu^2 P_0 + \frac{9}{2} \mu^2 P_0 \left[\sum_{n=2}^{\infty} \mu^n \right] =$$

$$P_0 + 3\mu P_0 + \frac{9}{2} \mu^2 P_0 \left[-\mu + \sum_{n=1}^{\infty} \mu^n \right] =$$

$$P_0 + 3\mu P_0 + \frac{9}{2} \mu^2 P_0 \left[-\mu + \frac{\mu}{1-\mu} \right] = 1 \quad (\text{for } |\mu| < 1) \quad \therefore$$

(Q1b continued)

$$p_0 + 3mp_0 + \frac{q}{2}p_0[-m] + \frac{q}{2}\frac{m}{1-m}p_0 = 1$$

$$\cancel{p_0} + \cancel{3mp_0} - \frac{q}{2}\cancel{p_0} = p_0 \left[1 + 3m - \frac{q}{2} + \frac{q}{2}\frac{m}{1-m} \right] =$$

$$\cancel{p_0} \left[1 + \cancel{3m} - \frac{q}{2} + \frac{q}{2}\left(\frac{m}{1-m}\right) \right] =$$

$$p_0 \left[\frac{1-m}{1-m} - \frac{3}{2}\frac{m-m^2}{1-m} + \frac{q}{2}\frac{m}{1-m} \right] =$$

$$p_0 \left[\frac{1-m}{1-m} + \frac{-\frac{3}{2}m + \frac{3}{2}m^2}{1-m} + \frac{\frac{q}{2}m}{1-m} \right] =$$

$$p_0 \left[\frac{1-m - \frac{3}{2}m + \frac{3}{2}m^2 + \frac{q}{2}m}{1-m} \right] = \cancel{p_0} \left[\frac{\frac{3}{2}m^2 + 2m + 1}{1-m} \right] = 1 \quad \therefore$$

$$p_0 = \frac{1-m}{\frac{3}{2}m^2 + 2m + 1} \quad \therefore$$

$$p_1 = 3mp_0 = 3m \frac{1-m}{\frac{3}{2}m^2 + 2m + 1} = \frac{3m - 3m^2}{\frac{3}{2}m^2 + 2m + 1} \quad \therefore$$

$$p_2 = \frac{q}{2}m^2 p_0 = \frac{q}{2}m^2 \frac{1-m}{\frac{3}{2}m^2 + 2m + 1} = \frac{\frac{q}{2}m^2 - \frac{q}{2}m^3}{\frac{3}{2}m^2 + 2m + 1} \quad \therefore$$

$$p_3 = \frac{q}{2}m^3 p_0 = \frac{q}{2}m^3 \frac{1-m}{\frac{3}{2}m^2 + 2m + 1} = \frac{\frac{q}{2}m^3 - \frac{q}{2}m^4}{\frac{3}{2}m^2 + 2m + 1} \quad \therefore$$

$$p_n = \frac{q}{2}m^n p_0 = \frac{q}{2}m^n \frac{1-m}{\frac{3}{2}m^2 + 2m + 1} = \frac{\frac{q}{2}m^n - \frac{q}{2}m^{n+1}}{\frac{3}{2}m^2 + 2m + 1}, \text{ for } n \geq 2$$

(Q1c:)

Let X be the random variable denoting the number of individuals in the system at steady state. \therefore

The expected number in the system is: $E(X) = G'_x(1)$

$$\therefore G_x(\theta) = \sum_{n=0}^{\infty} p_n \theta^n = p_0 \theta^0 + p_1 \theta^1 + \sum_{n=2}^{\infty} p_n \theta^n = p_0 + p_1 \theta + \sum_{n=2}^{\infty} p_n \theta^n =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} + \frac{3\rho-3\rho^2}{\frac{3}{2}\rho^2+2\rho+1} \theta + \sum_{n=2}^{\infty} \frac{\rho}{2} \frac{1-\rho}{(\frac{3}{2}\rho^2+2\rho+1)} \rho^n \theta^n =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[1 + 3\rho\theta + \frac{\rho}{2} \sum_{n=2}^{\infty} \rho^n \theta^n \right] =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[1 + 3\rho\theta - \frac{\rho}{2} \rho^1 \theta^1 + \frac{\rho}{2} \sum_{n=1}^{\infty} (\rho\theta)^n \right] =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[1 - \frac{3}{2}\rho\theta + \frac{\rho}{2} \frac{\rho\theta}{1-\rho\theta} \right] = G_x(\theta) \quad (\text{for } |\rho\theta| < 1) \therefore$$

$$G'_x(\theta) = \frac{d}{d\theta} (G_x(\theta)) = \frac{d}{d\theta} \left(\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[1 - \frac{3}{2}\rho\theta + \frac{\rho}{2} \frac{\rho\theta}{1-\rho\theta} \right] \right) =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[\frac{d}{d\theta} (1) - \frac{3}{2}\rho \frac{d}{d\theta} (\theta) + \frac{\rho}{2} \rho \frac{d}{d\theta} \left(\frac{\theta}{1-\rho\theta} \right) \right] =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[-\frac{3}{2}\rho + \frac{\rho}{2} \rho \frac{1-\rho\theta - \theta(-\rho)}{(1-\rho\theta)^2} \right] =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[-\frac{3}{2}\rho + \frac{\rho}{2} \rho \frac{1}{(1-\rho\theta)^2} \right] = G'_x(\theta) \quad \therefore$$

$$E(X) = G'_x(1) = G'_x(\theta) \big|_{\theta=1} = \frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[-\frac{3}{2}\rho + \frac{\rho}{2} \rho \frac{1}{(1-\rho\theta)^2} \right] \bigg|_{\theta=1} =$$

$$\frac{1-\rho}{\frac{3}{2}\rho^2+2\rho+1} \left[-\frac{3}{2}\rho + \frac{\rho}{2} \rho \frac{1}{(1-\rho)^2} \right] = \frac{1}{\frac{3}{2}\rho^2+2\rho+1} \left[-\frac{3}{2}\rho(1-\rho) + \frac{\rho}{2} \rho \frac{1}{(1-\rho)} \right] =$$

$$\frac{1}{\frac{3}{2}\rho^2+2\rho+1} \left[\frac{(-\frac{3}{2}\rho + \frac{3}{2}\rho^2)(1-\rho) + \frac{\rho}{2}\rho}{(1-\rho)} \right] = \frac{-\frac{3}{2}\rho + \frac{3}{2}\rho^2 + \frac{3}{2}\rho^2 - \frac{3}{2}\rho^3 + \frac{\rho}{2}\rho}{(\frac{3}{2}\rho^2+2\rho+1)(1-\rho)} =$$

$$\frac{-\frac{3}{2}\rho^3 + 3\rho^2 + \frac{\rho}{2}}{(\frac{3}{2}\rho^2+2\rho+1)(1-\rho)} = L_s \equiv \text{expected number of patients in the system}$$

(Q1d:)

Let W_s be the expected waiting time in the system. \therefore

$$W_s = \frac{L_s}{\lambda_{\text{eff}}} \text{ by little's theorem,}$$

where λ_{eff} is the effective arrival rate.

$$\therefore \lambda_{\text{eff}} = \sum_{n=0}^{\infty} \lambda_n p_n = \sum_{n=0}^{\infty} 3 p_n = 3 \sum_{n=0}^{\infty} p_n = 3(1) = 3, \therefore \lambda \text{ is constant with time,}$$

$$\rho = \frac{\lambda}{3\mu} = \frac{3}{3(2)} = \frac{1}{2} = \rho = 0.5, \therefore$$

$$L_s = \frac{-\frac{3}{2}\rho^3 + 3\rho^2 + 3\rho}{(\frac{3}{2}\rho^2 + 2\rho + 1)(1-\rho)} = \frac{-\frac{3}{2}(0.5)^3 + 3(0.5)^2 + 3(0.5)}{(\frac{3}{2}(0.5)^2 + 2(0.5) + 1)(1-0.5)} = \frac{(\cancel{33/16})}{(\cancel{19/8})(\cancel{1/2})} =$$

$$\frac{(\cancel{33/16})}{(\cancel{19/8})(\cancel{1/2})} = \frac{(33/16)}{(19/8)(0.5)} = \frac{(33/16)}{(19/16)} = \frac{33}{19} \approx 1.74 \text{ (35.8.)}$$

$$\therefore L_s = \frac{33}{19} \therefore$$

$$W_s = \frac{(33/19)}{3} = \frac{11}{19} \text{ hours} \approx 0.579 \text{ hours (35.8.)}$$

$$W_s = \frac{11}{19} \times 60 \text{ minutes} = \cancel{34.7} \text{ } \frac{660}{19} \text{ minutes} = 34.7 \text{ minutes (35.8.)}$$

is the expected waiting time in the system.

(Q1e:)

Treatment took on average 50 minutes = $\frac{5}{6}$ hours \therefore

$$\frac{1}{(5/6)} = \frac{6}{5} \text{ patients per hour} = \mu \quad \therefore$$

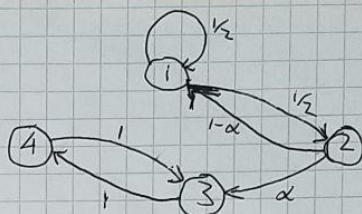
with $\lambda = 4$:

$$\rho = \frac{\lambda}{3\mu} = \frac{4}{3 \times (\frac{6}{5})} = \frac{10}{9} > 1 \quad \text{and}$$

$$L_s = \frac{-\frac{3}{2}\rho^3 + 3\rho^2 + 2\rho}{(\frac{3}{2}\rho^2 + 2\rho + 1)(1-\rho)} = \frac{-1210}{137} < 0$$

\therefore Because $\rho > 1$ and the queue has infinite capacity: the number of patients in the queue will ~~only~~ increase, and with enough time; explode to infinity. Because it is an M/M/3 queue with infinite capacity, with $\rho > 1$.

(2a) transition diagram:



\therefore States $\{1, 2\}$ form a irreducible subchain
 States $\{3, 4\}$ form a irreducible subchain

Let $f_2^{(n)} = \Pr(\text{first return to State 2 at time } n)$ \therefore

$$f_2^{(1)} = 0, \quad f_2^{(2)} = (1-\alpha)\frac{1}{2}, \quad f_2^{(3)} = (1-\alpha)\frac{1}{2} \times \frac{1}{2}, \quad f_2^{(4)} = (1-\alpha)\left(\frac{1}{2}\right)^2 \frac{1}{2} \therefore$$

$$f_2^{(n)} = (1-\alpha)\left(\frac{1}{2}\right)^{n-2} \frac{1}{2} \text{ for } n \geq 3 \therefore$$

$$f_2 = \sum_{n=1}^{\infty} f_2^{(n)} = 0 + \cancel{0} + (1-\alpha)\frac{1}{2} + \sum_{n=3}^{\infty} (1-\alpha)\left(\frac{1}{2}\right)^{n-2} \frac{1}{2} =$$

$$(1-\alpha)\frac{1}{2} + \sum_{n=1}^{\infty} (1-\alpha)\left(\frac{1}{2}\right)^n \frac{1}{2} = (1-\alpha)\frac{1}{2} + (1-\alpha)\frac{1}{2} \sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n = \left(\frac{1}{2} < 1 \therefore\right)$$

$$(1-\alpha)\frac{1}{2} + (1-\alpha)\frac{1}{2} \left(\frac{1}{2} \left(\frac{1}{1 - \frac{1}{2}} \right) \right) = (1-\alpha)\frac{1}{2} + (1-\alpha)\frac{1}{2} \times 1 = (1-\alpha)\frac{1}{2} + (1-\alpha)\frac{1}{2} = 1-\alpha$$

$$\therefore \alpha \in (0, 1) \therefore 0 < \alpha < 1 \therefore 1-\alpha < 1 \therefore f_2 < 1 \therefore$$

State 2 is not recurrent \therefore State 2 is transient

Let $f_3^{(n)} = \Pr(\text{first return to State 3 at step } n)$ \therefore

$$f_3^{(1)} = 0, \quad f_3^{(2)} = 1 \times 1 = 1, \quad f_3^{(3)} = 0, \quad f_3^{(4)} = 0, \quad f_3^{(5)} = 0 \therefore$$

$$f_3^{(n)} = 0 \text{ for } n \geq 3 \therefore$$

$$f_3 = \sum_{n=1}^{\infty} f_3^{(n)} = f_3^{(1)} + f_3^{(2)} + \sum_{n=3}^{\infty} f_3^{(n)} = 0 + 1 + \sum_{n=3}^{\infty} 0 = 0 + 1 + 0 = 1 = f_3 \therefore$$

State 3 is recurrent

(Q2b)

states $\{1, 2\}$ form an irreducible subchain
and state 2 is transient \therefore

state 1 is also transient

$$g_2^{(1)} = 0, \quad g_2^{(2)} = (1-\alpha)^{\frac{1}{2}}, \quad g_2^{(3)} = (1-\alpha)\left(\frac{1}{2}\right)^{\frac{1}{2}} \therefore$$

2 and 3 are both prime \therefore

state 2 is aperiodic \therefore

subchain $\{1, 2\}$ is aperiodic, transient, \therefore not ergodic

states $\{3, 4\}$ form an irreducible subchain

state 3 has a period of 2 \therefore

subchain $\{3, 4\}$ has a period of 2

state 3 is recurrent \therefore

subchain $\{3, 4\}$ is recurrent \therefore

subchain $\{3, 4\}$ has a period of 2, is recurrent \therefore is not ergodic

\therefore only ergodic subchain is aperiodic and positively recurrent.

(Q2c)

Let steady state vector $\tilde{P} = (\tilde{P}_1, \tilde{P}_2, \tilde{P}_3, \tilde{P}_4) = (\tilde{P}_1, \tilde{P}_2, \tilde{P}_3, \tilde{P}_4)$

Such that $\tilde{P} = \tilde{P}T = (\tilde{P}_1, \tilde{P}_2, \tilde{P}_3, \tilde{P}_4) \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 1-\alpha & 0 & \alpha & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} = (\tilde{P}_1, \tilde{P}_2, \tilde{P}_3, \tilde{P}_4)$

$$= (\tilde{P}_1 \frac{1}{2} + \tilde{P}_2(1-\alpha) + 0\tilde{P}_3 + 0\tilde{P}_4, \frac{1}{2}\tilde{P}_1, \alpha\tilde{P}_2 + \tilde{P}_4, 1\tilde{P}_3) =$$

$$(\frac{1}{2}\tilde{P}_1 + (1-\alpha)\tilde{P}_2, \frac{1}{2}\tilde{P}_1, \alpha\tilde{P}_2 + \tilde{P}_4, \tilde{P}_3) =$$

$$(\frac{1}{2}\tilde{P}_1 + (1-\alpha)\tilde{P}_2, \frac{1}{2}\tilde{P}_1, \alpha\tilde{P}_2 + \tilde{P}_4, \tilde{P}_3) = (\tilde{P}_1, \tilde{P}_2, \tilde{P}_3, \tilde{P}_4) \quad \therefore$$

$$\frac{1}{2}\tilde{P}_1 + (1-\alpha)\tilde{P}_2 = \tilde{P}_1, \quad \frac{1}{2}\tilde{P}_1 = \tilde{P}_2, \quad \alpha\tilde{P}_2 + \tilde{P}_4 = \tilde{P}_3, \quad \tilde{P}_3 = \tilde{P}_4 \quad \therefore$$

$$\frac{1}{2}\tilde{P}_1 + (1-\alpha)\frac{1}{2}\tilde{P}_1 = \tilde{P}_1 \quad \therefore (1-\alpha)\frac{1}{2}\tilde{P}_1 = \tilde{P}_1 - \frac{1}{2}\tilde{P}_1 = \frac{1}{2}\tilde{P}_1 \quad \therefore$$

$\Rightarrow \cancel{1-\alpha} = \cancel{1-\alpha} \quad (1-\alpha)\tilde{P}_1 = 1\tilde{P}_1 \text{ and } \alpha \in (0,1) \quad \therefore 0 < \alpha < 1 \quad \therefore$

$$1-\alpha < 1 \quad \therefore \tilde{P}_1 = 0 \quad \therefore$$

$$\frac{1}{2}\tilde{P}_1 = \tilde{P}_2 = 0 \quad \therefore$$

$$\alpha\tilde{P}_2 + \tilde{P}_4 = \alpha(0) + \tilde{P}_4 = \tilde{P}_4 = \tilde{P}_3$$

$$\text{and } \tilde{P}_1 + \tilde{P}_2 + \tilde{P}_3 + \tilde{P}_4 = 1 = \tilde{P}_3 + \tilde{P}_4 \quad \therefore$$

$$1 = \tilde{P}_4 + \tilde{P}_4 = 2\tilde{P}_4 \quad \therefore \frac{1}{2} = \tilde{P}_4 \quad \therefore$$

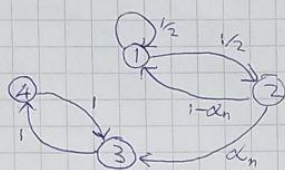
$$\tilde{P}_3 = \frac{1}{2} \quad \therefore$$

$$\tilde{P} = (0 \quad 0 \quad \frac{1}{2} \quad \frac{1}{2})$$

(Q 2d)

$$\therefore T(n) = \begin{bmatrix} 1/2 & 1/2 & 0 & 0 \\ 1-\alpha_n & 0 & \alpha_n & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$\alpha_n \in (0, 1) \quad \therefore$$



Let $\delta_i^{(n)} = P(\text{first return to state 1 at time } n) \therefore$

$$\delta_1^{(1)} = \frac{1}{2}, \quad \delta_1^{(2)} = \frac{1}{2}(1-\alpha_2), \quad \delta_1^{(3)} = 0, \quad \delta_1^{(4)} = 0, \quad \delta_1^{(5)} = 0, \dots$$

$$\therefore \delta_1^{(n)} = 0 \text{ for } n \geq 3 \therefore$$

$$f_1 = \sum_{n=1}^{\infty} \delta_1^{(n)} = \delta_1^{(1)} + \delta_1^{(2)} + \sum_{n=3}^{\infty} \delta_1^{(n)} = \frac{1}{2} + \frac{1}{2}(1-\alpha_2) + \sum_{n=3}^{\infty} 0 =$$

$$\frac{1}{2} + \frac{1}{2}(1-\alpha_2) + 0 = \frac{1}{2} + \frac{1}{2} - \frac{1}{2}\alpha_2 = 1 - \frac{1}{2}\alpha_2 = f_1 \therefore$$

For state 1 to be recurrent: $f_1 = 1 \therefore$

$$f_1 = 1 - \frac{1}{2}\alpha_2 = 1 \therefore \quad \frac{1}{2}\alpha_2 = 0 \therefore$$

$$\alpha_2 = 0 \therefore$$

$\alpha_2 = 0$ for state 1 to be recurrent

$$\mu_1 = \sum_{n=1}^{\infty} n \delta_1^{(n)} = 1 \delta_1^{(1)} + 2 \delta_1^{(2)} + \sum_{n=3}^{\infty} n \delta_1^{(n)} =$$

$$\frac{1}{2} + (2) \frac{1}{2}(1-\alpha_2) + \sum_{n=3}^{\infty} n(0) = \frac{1}{2} + (1-0) + \sum_{n=3}^{\infty} 0 = \frac{1}{2} + 1 + 0 =$$

$$\frac{3}{2} = \mu_1 < \infty \therefore$$

State 1 is positively recurrent