

Assignment 2

Ans) (a) $f(x) = \begin{cases} x & 0 \leq x \leq c \\ 2c-x & c \leq x \leq 2c \end{cases}$

b) cdf = $\int_0^{\infty} f(x) dx$

= $\int_0^c x dx + \int_c^x (2c-x) dx$

= $\left[\frac{x^2}{2} \right]_0^c + \left[2cx - \frac{x^2}{2} \right]_c^x$

= $\frac{c^2}{2} + \frac{4cx - x^2}{2} - \frac{4c^2 + c^2}{2}$

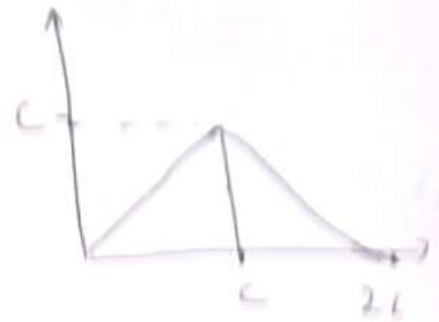
= $\frac{c^2 + 4cx - x^2 - 4c^2 - c^2}{2}$

= $\frac{4cx - x^2 - 2c^2}{2}$

$F(x) = \begin{cases} x^2/2 & \text{for } 0 \leq x \leq c \\ \frac{4cx - x^2 - 2c^2}{2} & \text{for } c \leq x \leq 2c \end{cases}$

(2)

$$\begin{aligned}
 (c) \quad f(x=c) &= \frac{1}{2} (\text{base} \times \text{Alt}) + \frac{1}{2} (\text{base} \times \text{alt}) \\
 &= \frac{1}{2} \times c \times c + \frac{1}{2} [2c - c] \times c \\
 &= \frac{1}{2} c^2 + \frac{1}{2} [2c^2 - c^2] \\
 &= \frac{1}{2} c^2 + \frac{1}{2} c^2 \\
 &= c^2
 \end{aligned}$$



Now total area = 1 ; $c^2 = 1$

$$\boxed{c = 1}$$

$$(d) \quad P(0.5 \leq x \leq 1.5)$$

$$F(1.5) = \frac{4(x-x^2-2c^2)}{2} \text{ where } x=1.5 \text{ and } c=1$$

$$= \frac{4 \times 1 \times 1.5 - (1.5)^2 - 2 \times 1^2}{2} = \frac{6 - 2.25 - 2}{2} = \frac{1.75}{2}$$

$$F(0.5) = \left[\frac{x^2}{2} \right] \text{ where } x=0.5$$

$$= \frac{(0.5)^2}{2} = \frac{.25}{2}$$

$$F(1.5) - F(0.5) = P(0.5 \leq x \leq 1.5)$$

$$= \frac{1.75}{2} - \frac{0.25}{2} = \frac{1.50}{2} = \frac{15}{20} = \underline{\underline{3/4}}$$

e) First moment : Mean = $E(x)$

$$\begin{aligned}
 E(x) &= \int_0^{2c} x f(x) dx \\
 &= \int_0^c x \cdot x dx + \int_c^{2c} x(2c-x) dx \\
 &= \left[\frac{x^3}{3} \right]_0^c + \int_c^{2c} 2cx dx - \int_c^{2c} x^2 dx \\
 &= \left[\frac{x^3}{3} \right]_0^c + 2c \cdot \left[\frac{x^2}{2} \right]_c^{2c} - \left[\frac{x^3}{3} \right]_c^{2c} \\
 &= \frac{c^3}{3} + c[4c^2 - c^2] - \frac{1}{3}[8c^3 - c^3] \\
 &= \frac{c^3}{3} + 3c^3 - \frac{1}{3}7c^3 \\
 &= \frac{c^3}{3} + \frac{9c^3 - 7c^3}{3} \\
 &= \frac{3c^3}{3}
 \end{aligned}$$

$$E(x) = c^3 = 1$$

$$\begin{aligned}
 E(x^2) &= \int_0^{2c} x^2 f(x) dx \\
 &= \int_0^c x^2 \cdot x dx + \int_c^{2c} x^2(2c-x) dx \\
 &= \left[\frac{x^4}{4} \right]_0^c + 2c \int_c^{2c} x^2 dx - \int_c^{2c} x^3 dx \\
 &= \left[\frac{x^4}{4} \right]_0^c + 2c \left[\frac{x^3}{3} \right]_c^{2c} - \left[\frac{x^4}{4} \right]_c^{2c}
 \end{aligned}$$

$$= \left[\frac{x^4}{4} \right]_0^c + \frac{2c}{3} [8c^3 - c^3] - \frac{1}{4} [16c^4 - c^4]$$

(4)

$$= \frac{c^4}{4} + \frac{2c}{3} \cdot 7c^3 - \frac{1}{4} \cdot 15c^4$$

$$= \frac{3c^4 - 45c^4 + 15c^4}{12}$$

$$= \frac{14c^4}{12}$$

$$\text{Var}(x) = E(x^2) - [E(x)]^2$$

$$= \frac{14c^4}{12} - [c^3]^2$$

$$= \frac{7c^4 - 6c^6}{6}$$

$$c=1;$$

$$= \frac{7-6}{6} = \frac{1}{6}$$

$$= \frac{1}{6}$$

$$(f) y = 2x$$

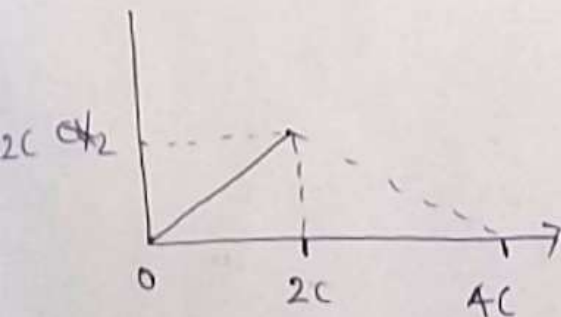
$$\text{Area} = \frac{1}{2} \times 2c \times y + \frac{1}{2} \times (4c - 2c) \times y$$

$$= \frac{2cy}{2} + \frac{2cy}{2}$$

$$= 2cy = 1$$

$$= y = \frac{1}{2c}$$

$$\text{Area} = 1$$



$$f(y) = \begin{cases} y/4 & 0 \leq y \leq 2c \\ 1-y/4 & 2c < y \leq 4c \end{cases}$$

$$\begin{aligned} \text{Qn2)} \quad E[Y] &= E[X_1 + X_2 + \dots + X_n] \\ &= E[X_1] + E[X_2] + \dots + E[X_n] \\ &= h + h + \dots + h \end{aligned}$$

$$\boxed{E(Y) = n \cdot h}$$

$$\begin{aligned} \text{Var}[Y] &= E[Y^2] - (E[Y])^2 \\ &= E[(X_1 + X_2 + \dots + X_n)^2] - [E(X_1 + X_2 + \dots + X_n)]^2 \\ &= E(X_1)^2 + E(X_2)^2 + E(X_3)^2 + \dots + E(X_n)^2 + 2E(X_1)E(X_2) \\ &\quad + 2E(X_n)E(X_{n-1}) \\ &\quad - [E(X_1)]^2 - [E(X_2)]^2 - \dots - [E(X_n)]^2 - 2E(X_1)E(X_2) \\ &\quad - 2E(X_n)E(X_{n-1}) \\ &= E(X_1)^2 - [E(X_1)]^2 + E(X_2)^2 - [E(X_2)]^2 + \dots + E(X_n)^2 - [E(X_n)]^2 \\ &= \sigma^2 + \sigma^2 + \sigma^2 + \dots + \sigma^2 \end{aligned}$$

$$\text{Var}[Y] = n \cdot \sigma^2$$

Qn3) a) Service time at Security check

This is a M/M/1 System,

$$\lambda_{\text{security}} = \lambda_1 + \lambda_2 = 20 + 10 = 30, \quad \rho_{\text{security}} = 0.80$$

$$\rho = \frac{\lambda}{\mu} \Rightarrow 0.80 = \frac{30}{\mu_{\text{security}}}$$

$$\Rightarrow \mu_{\text{security}} = 37.5 \text{ Customers per hour.}$$

b) Performance metrics at Terminal 1 check in,

$$\lambda_{T1} = 10 \text{ Cust/hour} \quad \mu_{T1} = 30 \text{ Cust/hour}$$

$$\rho = \frac{\lambda_{T1}}{\mu_{T1}} = \frac{10}{30} = \frac{1}{3}$$

$$L_{T1} = \frac{P}{1-P} = \frac{1/3}{1-1/3} = \frac{1/3}{2/3} = 1/2 \text{ or } 30 \text{ Customer in hour} \quad (7)$$

$$L_Q = \frac{P^2}{1-P} = \frac{(1/3)^2}{1-1/3} = \frac{1/9}{2/3} = 1/6 \text{ or } 10 \text{ Customer in hour}$$

$$W = \frac{1}{\mu(1-P)} = \frac{1}{30(1-1/3)} = \frac{1}{30 \times 2/3} = \frac{1}{20} \text{ or } 3 \text{ minutes}$$

$$W_0 = \frac{P}{\mu(1-P)} = \frac{1/3}{30(1-1/3)} = \frac{1/3}{30 \times 2/3} = \frac{1}{60} \text{ or } 1 \text{ minute}$$

(C) Performance metrics for Security check

$$P_s = 0.8; \lambda_s = 30; \mu_s = 37.5$$

$$\left[P_s = \frac{\lambda_1 + \lambda_2}{\mu_s} = \frac{30}{37.5} = 0.8 \right]$$

$$L = \frac{P}{1-P} = \frac{0.8}{1-0.8} = \frac{0.8}{0.2} \Rightarrow 4 \text{ Customers per hour}$$

$$L_Q = \frac{P^2}{1-P} = \frac{(0.8)^2}{1-0.8} = \frac{0.8 \times 0.8}{0.2} \Rightarrow 3.2 \text{ Customers per hour}$$

$$W = \frac{1}{\mu_s(1-P)} = \frac{1}{37.5(1-0.8)} = \frac{1}{37.5 \times 0.2} = 0.133 \text{ hours} = 8 \text{ minutes}$$

$$W_0 = \frac{P}{\mu_s(1-P)} = \frac{0.8}{37.5(1-0.8)} = \frac{0.8 \times 4}{37.5 \times 0.2} = 6.4 \text{ minutes}$$

(d) Total avg time Spent by Terminal 1 passengers

$$\begin{aligned} &= \text{Time Spent at Terminal 1} + \text{time Spent at Security check} \\ &= 3 + 8 \\ &= 11 \text{ minutes} \end{aligned}$$

(e) The total average time Spent by terminal 2 passengers = time Spent at Security check = 8 minutes

(c) The total average number of Terminal 1 passengers in system (8)

= No of passengers at Terminal 1 + passengers at security check

$$= L_{T1} + \left(\frac{\lambda_1}{\lambda_1 + \lambda_2} \right) L_{\text{security}}$$

$$= \frac{1}{2} + \frac{10/60}{\left(\frac{20}{60} + \frac{10}{60} \right)} \cdot 4$$

$$= \frac{1}{2} + \frac{4}{3}$$

$$= \frac{3+8}{6}$$

$$= 11/6 \text{ Customer per hour.}$$

(5) $\lambda = 30$ per hour

Mean = 90 Sec

$$\text{Variance} = \sigma^2 = (90)^2$$

$$\mu = \frac{1}{90} \times 3600$$

$$\mu = 40 \text{ per hour.}$$

$$\rho = \frac{\lambda}{\mu} = \frac{30}{40} = 3/4$$

The above is a M/G/1 System

$$L_0 = \frac{\rho^2 (1 + \sigma^2 \mu^2)}{2(1-\rho)} = \frac{\left(\frac{3}{4} \right)^2 \left[1 + (90)^2 \times \left(\frac{1}{90} \right)^2 \right]}{2(1-3/4)}$$

$$= \frac{3 \times 3 \times 2}{4 \times 4 \times 2 \times \frac{1}{4}}$$

$$= 9/4 \text{ planes per Sec}$$

$$\begin{aligned}
 W_q &= \frac{\lambda \left(\frac{1}{\mu^2} + \sigma^2 \right)}{2(1-\rho)} = \frac{40}{3600} \left(\left(\frac{1}{1/90} \right)^2 + (90)^2 \right) \\
 &= \frac{1/120}{2(1-3/4)} \\
 &= \frac{1/120}{2/4} \\
 &= \frac{1}{60} \cdot 2 \cdot 90^2 \\
 &= 270 \text{ Sec}
 \end{aligned}$$

(9)

$$L = P + L_q = \frac{3}{4} + \frac{9}{4} = \frac{12}{4} = 3 \text{ planes per Sec}$$

$$W = \frac{1}{\mu} + W_q = \frac{1}{90} + 270 = 360 \text{ Sec}$$

Now Delayed plane cost 5000\$ fuel per hour,
Then per Second $\frac{5000}{3600} = \frac{25}{18}$

$$\begin{aligned}
 \text{Total Cost per aircraft in delay} &= W_q \times \frac{25}{18} \\
 &= 270 \times \frac{25}{18} \\
 &= 375 \$
 \end{aligned}$$

6) For a M/M/1 System; the below are performance measures,

$$\rho = \lambda/\mu, \quad L = \frac{\rho}{1-\rho}, \quad L_q = \frac{\rho^2}{1-\rho}, \quad W = \frac{1}{\mu(1-\rho)}, \quad W_q = \frac{\rho}{\mu(\mu-\lambda)} = \frac{\rho}{\mu(1-\rho)}$$

For the Combined 2 x M/M/1, System

$$L = L_1 + L_2 = \frac{\rho_1}{1-\rho_1} + \frac{\rho_2}{1-\rho_2} = \frac{2\rho}{1-\rho}$$

$$\rho_1 = \rho_2 = \frac{\lambda_1}{\mu_1} = \frac{\lambda_2}{\mu_2}$$

$$L_q = L_{q1} + L_{q2} = \frac{\rho_1^2}{1-\rho_1} + \frac{\rho_2^2}{1-\rho_2} = \frac{2\rho^2}{1-\rho}$$

$$W_{\text{combined}} = W_1 = W_2$$

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$$= \frac{1}{\mu_1(1-p_1)} = \frac{1}{\mu_2(1-p_2)} = \frac{1}{\mu(1-p)}$$

$$W_Q \text{ combined} = W_{Q1} = W_{Q2}$$

$$= \frac{p_1}{\mu_1(1-p_1)} = \frac{p_2}{\mu_2(1-p_2)} = \frac{p}{\mu(1-p)}$$

For a M/M/2 Queue,

P_0 = Probability that there are no customers in the queue

$$P_0 = \frac{1}{\sum_{n=0}^{\infty} \frac{(cP)^n}{n!} + (cP)^c \frac{1}{c!} \left(\frac{1}{1-p} \right)} = \frac{1}{1+2P+(2P)^2 \cdot \frac{1}{2!} \cdot \left(\frac{1}{1-p} \right)}$$

$$= \frac{1}{1+2P+\frac{4P^2}{2}(1-p)}$$

$$= \frac{1-p}{1-p+2P(1-p)+2P^2}$$

$$= \frac{1-p}{1-p+2P-2P^2+2P^2}$$

$$P_0 = \frac{1-p}{1+p}$$

$$L(M/M/2) = \frac{2P}{\mu} + P_0 \frac{P(cP)^c}{(1-p)^2 c!}$$

$$= 2P + \left(\frac{1-p}{1+p} \right) \frac{P(2P)^2}{(1-p)^2 2!}$$

$$= 2P + \frac{(1-p)P \cdot 4P^2}{(1+p)(1-p)^2 2!} = 2P + \frac{2P^3}{1-p^2} = \frac{2P-2P^3+2P^3}{1-p^2}$$

$$L(M/M/2) = \frac{2P}{1-p^2}; \quad L_Q(M/M/2) = \frac{2P^3}{1-p^2}$$

$$W = \frac{1}{u} + P_0 \frac{P(CP)^C}{\lambda(1-P^2)(C!)}$$

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$$W = \frac{L_{M/M/2}}{\lambda_{M/M/2}}$$

$$= \frac{\frac{2P}{1-P^2}}{\frac{2\lambda}{2\lambda}} = \frac{2P}{(1-P^2)2\lambda}$$

$$= \frac{P}{\lambda P(1-P^2)} = \frac{1}{\lambda(1-P^2)}$$

$$W_0 = W_{M/M/2} - \frac{1}{\lambda}$$

$$= \frac{1}{\lambda(1-P^2)} - \frac{1}{\lambda}$$

$$W_0 = \frac{P^2}{\lambda(1-P^2)}$$

$$\frac{\lambda}{u} = P \quad \lambda = uP$$

Substitute $\lambda = 5$, $u = 10$.

2 x M/M/1

Performance metrics

$$\begin{aligned} P_{0, M/M/1} &= (1-P)(1-P) \\ &= (1-0.5)^2 \\ &= 0.25 \end{aligned}$$

M/M/2

Performance metric

$$\begin{aligned} P_{0, M/M/2} &= \left(\frac{1-P}{1+P} \right) = \frac{1-0.5}{1+0.5} \\ &= 0.33 \end{aligned}$$

The probability of zero customers greater for M/M/2 System.

utilization rate (ρ) $2 \times M/M/1$

$$\rho = \frac{\lambda}{\mu}$$

The utilization rates are same

L for $2 \times M/M/1$

$$L_{2 \times M/M/1} = \frac{2\rho}{1-\rho}$$

$$= \frac{2 \times 0.5}{1-0.5} = 2.$$

The number of Customers in System

Average waiting time / delay (w)

$$W_{2 \times M/M/1} = \frac{1}{\mu(1-\rho)} = \frac{1}{10(1-0.5)}$$

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

The Average waiting time in the System with $2 \times M/M/1$ is slightly higher than the System with $M/M/2$

$M/M/2$ utilization rate 1Q.

$$\rho = \frac{\lambda}{c\mu}$$

where $c = 2$

$$\rho = 1/\mu$$

The utilization rates are same for both systems.

L for $M/M/2$

$$L_{M/M/2} = \frac{2\rho}{1-\rho^2} = \frac{2 \times 0.5}{1-(0.5)^2} = 1.33.$$

with $2 \times M/M/1$ is greater than number of Customers in $M/M/2$

Avg waiting time / delay (w)

$$W_{(M/M/2)} = \frac{1}{\mu(1-\rho^2)}$$

$$= \frac{1}{10(1-0.5)^2}$$

$$= \frac{1}{10(1-0.25)}$$

$$= \frac{1}{10 \times 0.75}$$

$$= \frac{1}{7.5}$$



(7) Current System M/M/4/7

(13)

$$\text{Arrival rate } (\lambda) = 34 \text{ cust/hour} = 34/60$$

$$\mu = \frac{1}{0.2 \times 3 + 0.7 \times 7 + 0.1 \times 12}$$
$$= \frac{1}{6.7}$$

$$\rho = \frac{34/60}{1/6.7} = 3.8$$

Given: A Customer is turned away once there are 7 customers in the System, we need to calculate probability of having 7 customers in system for M/M/4/7 model.

$$P_0 = \frac{1}{\sum_{k=0}^c \frac{\lambda^k}{\mu^k k!} + \frac{\lambda^c}{\mu^c c!} \sum_{k=c+1}^7 \frac{\lambda^{k-c}}{\mu^{k-c} c^{k-c}}}$$

$c = 4$
 $k = 7$

$$= \frac{1}{\sum_{k=0}^c \frac{\rho^k}{k!} + \frac{\rho^c}{c!} \sum_{k=c+1}^7 \frac{\rho^{k-c}}{c^{k-c}}}$$
$$= \frac{1}{1 + \frac{3.8}{1!} + \frac{(3.8)^2}{2!} + \frac{(3.8)^3}{3!} + \frac{(3.8)^4}{4!} + \frac{\rho^4}{4!} \left[\frac{\rho^1}{c^1} + \frac{\rho^2}{c^2} + \frac{\rho^3}{c^3} \right]}$$
$$= \frac{1}{1 + 3.8 + \frac{(3.8)^2}{2!} + \frac{(3.8)^3}{3!} + \frac{(3.8)^4}{4!} + \frac{(3.8)^4}{4!} \left[\frac{3.8}{4} + \frac{(3.8)^2}{4^2} + \frac{(3.8)^3}{4^3} \right]}$$

$$P_0 = 0.019$$

$$P_7 = \left(\frac{\lambda}{u} \right)^k \times \frac{0.019}{c^{k-c} \cdot c!} \rightarrow P_0$$

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$$= \frac{P^k \cdot 0.019}{4! \cdot 4^3} = \frac{(3.8)^7 \times 0.019}{24 \times 64} = 0.1415$$

Probability of Customers Lost = 14.1%

Now Trying for M/M/5/7, adding 1 Queue as Server.

$$P_0 = \left[\sum_{k=0}^c \frac{P^k}{k!} + \frac{P^c}{c!} \sum_{k=c+1}^{\infty} \frac{P^{k-c}}{c^{k-c}} \right]^{-1}$$

$$= 1 + \frac{3.8}{1!} + \frac{3.8^2}{2!} + \frac{3.8^3}{3!} + \frac{3.8^4}{4!} + \frac{3.8^5}{5!} + \frac{3.8^5}{5!} \left[\frac{3.8}{5} + \frac{3.8^2}{5^2} \right]$$

$$= 0.022$$

$$P_7 = \frac{P^k \cdot P_0}{c^{k-c} \cdot c!} = \frac{(3.8)^7 \cdot 0.022}{5! \times 5^2}$$

$$P_7 = 0.083$$

$$\text{Rate of Customers Lost} = 0.083 \times 100 = 8.3\%$$

The new System M/M/5/7 is better Since Customers Lost is comparatively less to M/M/4/7 System

$$\begin{aligned} 8(a) \mu &= \mu_1 + \mu_2 + \mu_3 \\ &= 15 + 15 + 15 \\ &= 45 \end{aligned}$$

$$E(x) = 45$$

$$\begin{aligned} \text{Var}(x) &= (\mu_1)^2 + (\mu_2)^2 + (\mu_3)^2 \\ &= (15)^2 + 15^2 + 15^2 \\ &= 675 \end{aligned}$$

Exponential distribution

Mean = μ and Var = μ^2

(b) No, combination of three Exponential distribution is not an Exponential distribution.

(c) This is a M/G/1 System.

$$\mu = 1/45, \lambda = 1/60$$

$$\rho = \frac{\lambda}{\mu} = \frac{1/60}{1/45} = 3/4$$

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

$$= \frac{\left(\frac{3}{4}\right)^2 \left(1 + (675) \left(\frac{1}{45}\right)^2\right)}{2(1 - 0.75)} = \frac{\left(\frac{3}{4}\right)^2 \times \left(1 + \frac{1}{3}\right)}{0.50} = \frac{\frac{9}{16} \times \left(\frac{4}{3}\right)}{0.50}$$

$$= \frac{(0.75)^2}{0.50}$$

$$= \frac{3}{2}$$

$$\begin{aligned} (d) W &= \frac{1}{\mu} + \lambda \left(\frac{1}{\mu^2} + \sigma^2 \right) \\ &= 45 + \frac{1}{60} \left(\frac{45^2 + 675}{0.5} \right) \\ &= 45 + \frac{1}{30} (2700) \\ &= 45 + 90 \\ &= 135 \text{ min} \end{aligned}$$

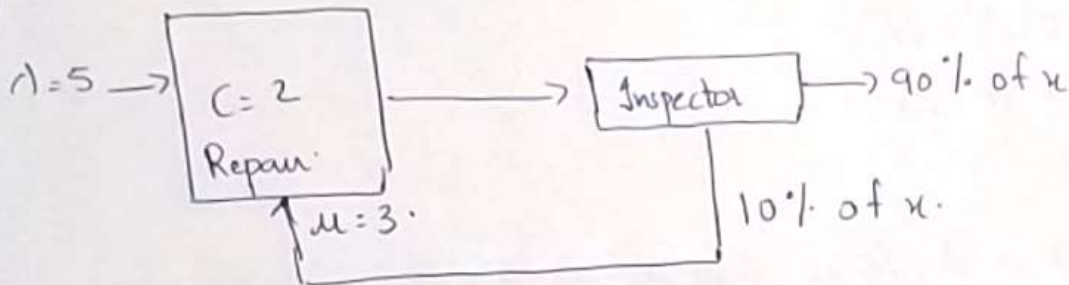
$$W = 135 \text{ min or } \frac{9}{4} \text{ hours.} \quad \text{Ans.}$$

16.

$$W_0 = 90 = 90/60 = 3/2 \text{ hours}$$

$$W_s = 45 = 45/60 = 2/3 \text{ hours}$$

(9)



By Conservation, $\lambda + 0.1x = x$

$$5 = 0.9x$$

$$x = 5.556 \text{ /hr.}$$

$$\left[W = \frac{1}{\mu(1-p^2)} \text{ for M/M/2, derived in Qn 6} \right]$$

(a) Long term delay w

Repair station

$$\lambda = 5 + 0.1 \times 5.55$$

$$= 5.56$$

$$\mu = 3 \text{ but } c = 2.$$

$$p = \frac{5.56}{2 \times 3} = \frac{5.56}{6}$$

$$W = \frac{1}{\mu(1-p)} = \frac{1}{3(1-(\frac{5.56}{6})^2)}$$

$$M/M/2$$

$$= 2.37 \text{ hour.}$$

Inspection facility.

$$\lambda = 5 + 0.1 \times 5.55$$

$$= 5.56$$

$$\mu = 8$$

$$p = \frac{5.56}{8}$$

M/M/1.

$$W = \frac{1}{8(1-(\frac{5.56}{8})^2)}$$

$$= \frac{1}{8-5.56} = \frac{1}{2.44}$$

$$= 0.41 \text{ hour}$$

$$(b) P_{\text{repair}} = \frac{5.56}{2 \times 3} = \frac{5.56}{6} = 0.92$$

$$P_{\text{inspector}} = \frac{5.56}{8} = 0.695.$$

Utilization rate is greater at repair station.

For Conservation Law,

$$\lambda + 0.1x = x$$

$$\lambda - 0.9x = 0 \quad (1)$$

$$P_{\text{repair}} = \frac{\lambda + 0.1x}{6}$$

Max value of $P_{\text{repair}} = 1$

$$1 = \frac{\lambda + 0.1x}{6} \Rightarrow 6 = \lambda + 0.1x$$

$$54 = 9\lambda + 0.9x \quad (2)$$

Using (1) and (2)

$$9\lambda + 0.9x = 54$$

$$\lambda - 0.9x = 0$$

$$10\lambda = 54$$

$$\lambda = 5.4$$

max value of $\lambda = 5.4$

$$(10) \text{ Given } \sum_{k=0}^{\infty} k \cdot p^k = p \frac{d}{dp} \sum_{k=0}^{\infty} p^k \quad \text{--- (1)} \quad (18)$$

$$L = \sum_{k=0}^{\infty} k \cdot p^k$$

$$p^k = (1-p)p^k$$

$$L = \sum_{k=0}^{\infty} k \cdot (1-p)p^k$$

$$L = \sum_{k=0}^{\infty} k \cdot p^k - \sum_{k=0}^{\infty} k \cdot p^{k+1}$$

$$= \sum_{k=0}^{\infty} k \cdot p^k - p \sum_{k=0}^{\infty} k \cdot p^k$$

$$= \sum_{k=0}^{\infty} k \cdot p^k (1-p) \quad \text{--- (2)}$$

Using (1) in (2)

$$= \left(p \left[\frac{d}{dp} \sum_{k=0}^{\infty} p^k \right] \right) (1-p)$$

$$= p \left(\frac{d}{dp} \left(\frac{1}{1-p} \right) \right) (1-p)$$

$$\sum_{k=0}^{\infty} p^k = \frac{1}{1-p}$$

Geometric
Series
Sum.

$$p \left[\frac{1}{(1-p)^2} \right] (1-p)$$

$$P(L=k) = \frac{p}{1-p}$$

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Qn4) Simulation table for Security Queue of Airport.

Seed	RHO	L Customer	L(Q) Customer	L(S) Customer	W (Mins)	W(Q) Mins	W(S) mins
12345	0.789	3.748981	2.9595533	0.7894285	7.54343	5.955003	1.588432
98765	0.80911671	4.2388033	3.429686594	0.80911671	8.394288953	6.79195947	1.60232947
54567	0.801105	4.02779848	3.22669269	0.801105791	8.05580062	6.453548533	1.602252088
67234	0.7934097	3.840499323	3.04708958	0.793409743	7.688450765	6.100091744	1.588359021
78123	0.799687	3.992189289	3.192502207	0.799687083	7.963511411	6.368317209	1.595194202
Average	0.798463682	3.969654278	3.171104874	0.798549565	7.92909635	6.333783991	1.595313356
Theoretical	0.8	4	3.2	0.8	8	6.4	1.6

The results of Simulation are Consistent with the Theoretical calculations in Qn 3.