

Review Problems for Final Exam

These review problems cover the material in Lessons 13-17. Take a look at the review problems for Exam 1 and Exam 2 as well.

Problem 1. The meteorologist at the Simplexville Observatory is trying to come up with a simple model for Simplexville's weather that can be used for some quick, preliminary analysis. According to his data, if the previous two days were sunny, then there is a 75% chance that the next day is also sunny. In a similar vein, if the previous two days were rainy, then there is a 35% chance that the next day is rainy. Otherwise, there is a 60% chance that the next day is sunny.

- a. Model Simplexville's weather as a Markov chain by defining:
 - the state space and the meaning of each state in the setting's context,
 - the meaning of one time step in the setting's context, and
 - the one-step transition probabilities.
- b. What is the long-run probability that the previous two days were sunny?

Problem 2. Customers arrive at Fantastic Dan's hair salon according to a Poisson process at a rate of 5 customers per hour. There are only 3 chairs provided for customers to wait for Dan. The time for Fantastic Dan to cut one customer's hair is exponentially distributed with a mean of 10 minutes. Since Fantastic Dan's customers are rather impatient, they may renege: the time a customer is willing to spend waiting before starting his or her haircut is exponentially distributed with a mean of 15 minutes.

- a. Model this queueing system as a birth-death process by defining
 - the state space and what each state means,
 - the arrival rate in each state, and
 - the service rate in each state.
- b. Over the long run, what is the expected number of customers in the hair salon?
- c. Over the long run, what is the expected time a customer spends in the hair salon?

Problem 3. The Simplexville Community Center has 5 tennis courts. Pairs of players arrive at the courts according to a Poisson process with rate of one pair per 10 minutes, and use a court for an exponentially distributed time with mean 40 minutes.

- a. What standard queueing model fits this setting best?
- b. What is the traffic intensity in this queueing system?
- c. What is the long-run expected fraction of time that all courts are empty?
- d. Over the long run, how many pairs of players are in the queue to get a court on average?
- e. What is the long-run expected delay time to get a court?

Problem 4. You have been put in charge of redesigning Turgintown's emergency call center. Based on historical data, you have estimated that calls arrive at a rate of 12 per hour, and that each call takes 1 operator 15 minutes on average. If all operators are busy when a call arrives, that call is put on hold. Model the call center as an $M/M/\infty$ queue and determine the minimum number of operators needed to ensure that no calls are put on hold 99% of the time in the long run.