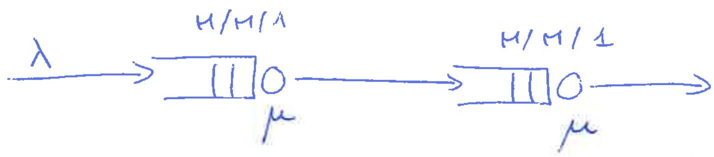
12.2



a) $T^*(s)$, $T(t)$?

$T = T_1 + T_2$

$T^*(s) = T_1^*(s) T_2^*(s) = \left(\frac{\mu-\lambda}{s+\mu-\lambda}\right)^2$ ⇐ Remember from M/M/1

$T(t) = ?$ Sum of two Exp! Erlang-2

$T(t) = (\mu-\lambda)^2 \cdot t \cdot e^{-(\mu-\lambda)t}$

b) $E[T]$, $E[T^2]$, $V[T]$ ← see with $\mathcal{L}$-transform in the compendium.

$E[T] \overset{E[T_1]+E[T_2]}{=} 2 \cdot E[T_1] = \frac{2}{\mu-\lambda}$

$V[T] = 2 \cdot V[T_1] = \frac{2}{(\mu-\lambda)^2}$

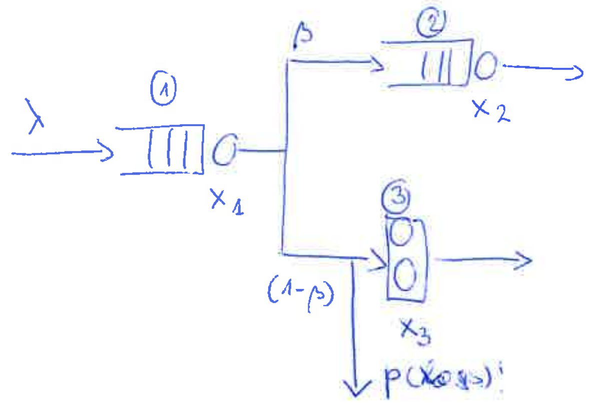
$E[T^2] = V[T] + E[T]^2 = \frac{6}{(\mu-\lambda)^2}$

c) $P(\tau > t) = 1 - F_T(t) =$

$= P($the two Exp$(\mu-\lambda)$ services are not finished within $t)$

$= P(0$ or 1 "arrivals" in a Poisson process, representing the services$) = e^{-(\mu-\lambda)t}[1 + (\mu-\lambda)t]$.

12.3



$\lambda = 4$ customer/min.

$x_1 = 10s \rightarrow \mu_1 = \frac{1}{10}/s = 6/min$

$x_2 = 30s \quad \mu_2 = \frac{1}{30}/s = 2/min.$

$x_3 = 20s \quad \mu_3 = \frac{1}{20}/s = 3/min.$

$\beta = 0.2.$

a) Arrival rates: $\lambda_1 = \lambda = 4$ customer/min. $\Rightarrow \rho_1 = \frac{4}{6} = \frac{2}{3}$

$\lambda_2 = \beta \cdot \lambda = 0.8 = \frac{4}{5}$ $\qquad \rho_2 = \frac{2}{5}$

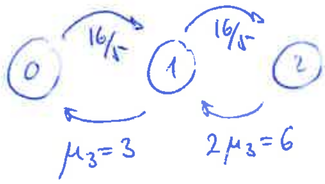
$\lambda_3 = 3.2 = \frac{16}{5}$

b) Mean number of customers at ① and ② $\Rightarrow M/M/1 \quad N = \frac{\rho}{1-\rho}$

$N_1 = \frac{\rho_1}{1-\rho_1} = \frac{2/3}{1/3} = 2 \qquad N_2 = \frac{\rho_2}{1-\rho_2} = \frac{2/5}{3/5} = \frac{2}{3}$

c) Number of rejected customers per minute at ③ $\quad \lambda_{loss}: \lambda = \lambda_{eff} + \lambda_{loss}$

M/M/2/2



$p_0 \cdot \frac{16}{5} = 3 \cdot p_1 \Rightarrow p_1 = \frac{16}{15} p_0$

$p_1 \cdot \frac{16}{5} = 6 \cdot p_2 \qquad p_2 = \frac{16}{30} \cdot p_1 = \frac{16 \cdot 16}{15 \cdot 30} p_0$

$p_0 \left(1 + \frac{16}{15} + \frac{16 \cdot 16}{15 \cdot 30}\right) = 1$

$p_0 \left(\frac{15 \cdot 30 + 16 \cdot 30 + 16 \cdot 16}{15 \cdot 30}\right) = 1 = p_0 \cancel{\frac{1186}{450}} \frac{593}{225} = 1$

$p_0 = \frac{225}{\cancel{578}\ 593}, \quad p_1 = \frac{240}{\cancel{289}\ \cancel{578}\ 593}, \quad p_3 = \frac{128}{\cancel{578}\ 593} = 0.215 = P_{loss} \Rightarrow \lambda_{loss} = \lambda_3 P_3 = \underline{\underline{0.67/min}}$

d) T for all not dropped customers – can not use Little.

$T = T_1 + P(\text{to node } 2) T_2 + P(\text{to node } 3) T_3$

$= T_1 + \frac{\lambda\beta}{\lambda\beta + \lambda(1-\beta)(1-P_{loss})} T_2 + \frac{\lambda(1-\beta)(1-P_{loss})}{\lambda\beta + \lambda(1-\beta)(1-P_{loss})}$

$T_1 = \frac{x_1}{1-\rho_1}$

$T_2 = \frac{x_2}{1-\rho_2}$

$T_3 = x_3$

Note, if even blocked customers count $\tilde{T} = \frac{\bar{N}_1 + \bar{N}_2 + \bar{N}_3}{\lambda}$

0/c

e)

$P(\text{entire system empty}) = \prod_{i=1}^{3} P(\text{node } i \text{ is empty}) =$

$(1-\rho_1)(1-\rho_2) \cdot p_{30}$

$P(\text{one single customer is in the system}) =$

$p_{11}\,p_{20}\,p_{30} + p_{10}\,p_{21}\,p_{30} + p_{10}\,p_{20}\,p_{31}.$

$P(\text{an arriving customer is served without delay}) =$

$P(\text{selects node } 2)\,P(\text{node } 1 \text{ empty})\,P(\text{node } 2 \text{ empty}) +$

$P(\text{select node } 3)\,P(\text{node } 1 \text{ empty})\,P(\text{node } 3 \text{ empty}) =$

$(1-\rho_1) \cdot \left[p(1-\rho_2) + (1-p)\,p_{30} \right].$