Student:

Exercise 1

A canteen is open from 12 AM to 2 PM. From 2 PM customers are no more accepted in the queue, but meal distribution continues for all customers who have entered the queue before 2 PM. Customers are accepted in the queue starting from 11:30 AM. To a first approximation, queue capacity is assumed to be infinite. Customers arrive according to a Poisson process with rate 80 arrivals/hour. Meal distribution is performed by a single operator, whose service times follow an exponential distribution with rate 100 services/hour.

- 1. Compute the average number of customers who receive lunch every day.
- 2. Compute the probability that, after the opening of the canteen, exactly five arrivals of customers occur before the distribution of the first meal.
- 3. Assume that at 2 PM the queue is in practice at steady state. Compute the average time needed to serve all the customers who are still in the queue at 2 PM.

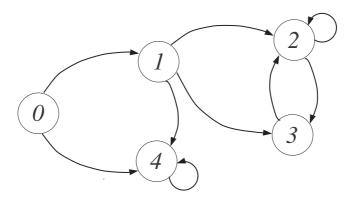
Exercise 2

A small company produces finished products from raw parts through two sequential working phases: phase 2 follows phase 1. Operations in the two phases have random durations following exponential distributions with expected values 1 hour for phase 1, and 46 minutes for phase 2. Raw parts arrive at phase 1 according to a Poisson process with average interarrival time equal to 105 minutes. To a first approximation, it is assumed that both phases have buffers of infinite length. The company has four employees, who can be assigned to working phases as follows:

- one employee to phase 1 and three to phase 2;
- two employees to phase 1 and two to phase 2;
- three employees to phase 1 and one to phase 2.
- 1. Determine the assignment of employees to working phases which minimizes the average sojourn time of a part in the system at steady state.

Exercise 3

Consider the discrete-time homogeneous Markov chain whose transition graph is represented in the figure, and with transition probabilities $p_{0,1} = 1/3$, $p_{1,2} = 1/8$, $p_{1,3} = 1/4$ and $p_{2,3} = 4/5$.



- 1. Compute the average recurrence time for each recurrent state.
- 2. Compute (without the help of Matlab) the stationary probabilities of all states, assuming the probability vector of the initial state $\pi(0) = [1\ 0\ 0\ 0\ 0]$.