Chapter 7 Solutions

Problem 9

A worker sequentially works on jobs. Each time a job is completed, a new one is begun. Each job, independently, takes a random amount of time having distribution F to complete. However, independently of this, shocks occur according to a Poisson process with rate λ . Whenever a shock occurs, the worker discontinues working on the present job and starts a new one. In the long run, at what rate are jobs completed?

Solution

A job completion is a renewal. Let T denote the time between renewals, and let W denote the time it takes to finish the next job. To compute E[T], condition on W, using the fact that E[T] = E[E[T|W]].

To determine E[T|W=w], condition on S, the time of the next shock. We then have

$$E[T|W = w] = \int_{0}^{\infty} E[T|W = w, S = x]\lambda e^{-\lambda x}dx.$$

If the job is finished before the next shock, then the total time is exactly the job time. Otherwise, a shock "resets" the system. Formally, this means

$$E[T|W = w, S = x] = \begin{cases} x + E[T], & \text{if } x < w \\ w, & \text{if } x \ge w. \end{cases}$$

Hence the above integral is split into two portions, yielding

$$\begin{split} E[T|W=w] &= \int_0^w \big(x+E[T]\big)\lambda e^{-\lambda x}dx + \int_w^\infty \lambda e^{-\lambda x}dx \\ &= E[T]\left(1-e^{-\lambda w}\right) + \frac{1}{\lambda} - we^{-\lambda w} - \frac{1}{\lambda}e^{-\lambda w} - we^{-\lambda w}. \end{split}$$

Therefore,

$$E[T|W] = \left(E[T] + \frac{1}{\lambda}\right) \left(1 - e^{-\lambda W}\right).$$

Taking expectations gives

$$E[T] = \left(E[T] + \frac{1}{\lambda}\right) \left(1 - E\left[e^{-\lambda W}\right]\right).$$

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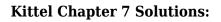
$$E[T] = \frac{1 - E\left[e^{-\lambda W}\right]}{\lambda E\left[e^{-\lambda W}\right]},$$

Since W is a random variable with distribution F,

$$E\left[e^{-\lambda W}\right] = \int_{0}^{\infty} e^{-\lambda w} f(w)dw.$$

Kittel Chapter 7 Solutions

M Woodhall



Kittel Chapter 7 Solutions Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Kittel Chapter 7 Solutions**," published by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound affect our existence. Throughout this critique, we shall delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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