#### 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  $\lambda$ . 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,

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

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