

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

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

Hence the above integral is split into two portions, yielding

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

Therefore,

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

Taking expectations gives

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

so

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

Since W is a random variable with distribution F ,

$$E[e^{-\lambda W}] = \int_0^{\infty} e^{-\lambda w} f(w) dw.$$

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Tobias Bleicker



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