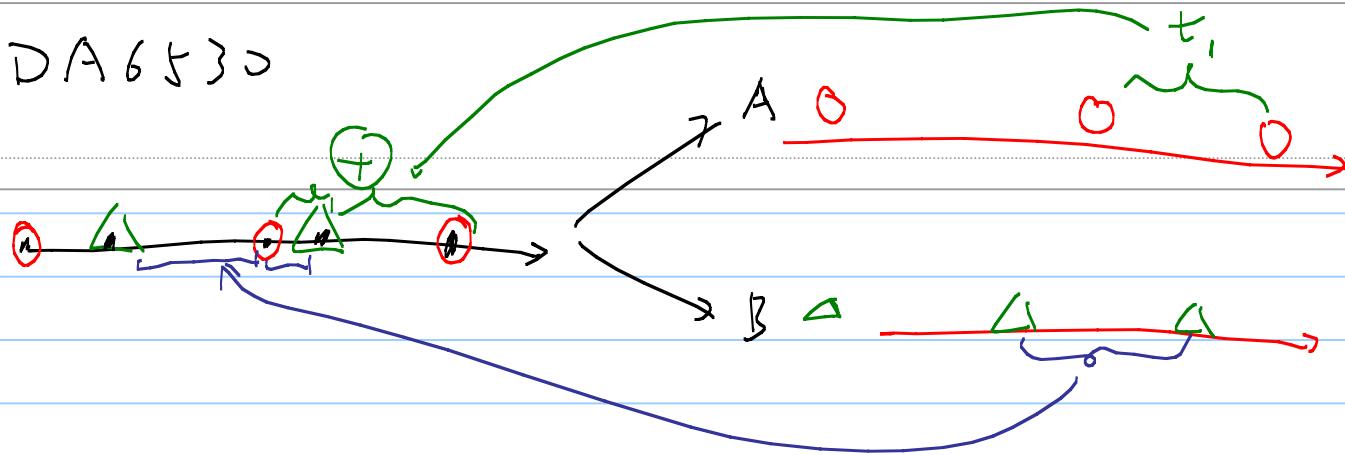


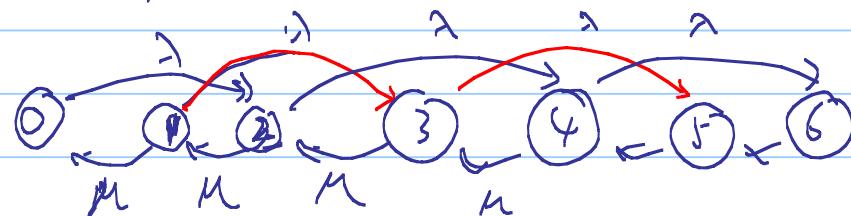
CDA 6530

Note Title

10/13/2011



$$[G(t)] = \frac{1}{\mu - \lambda}$$

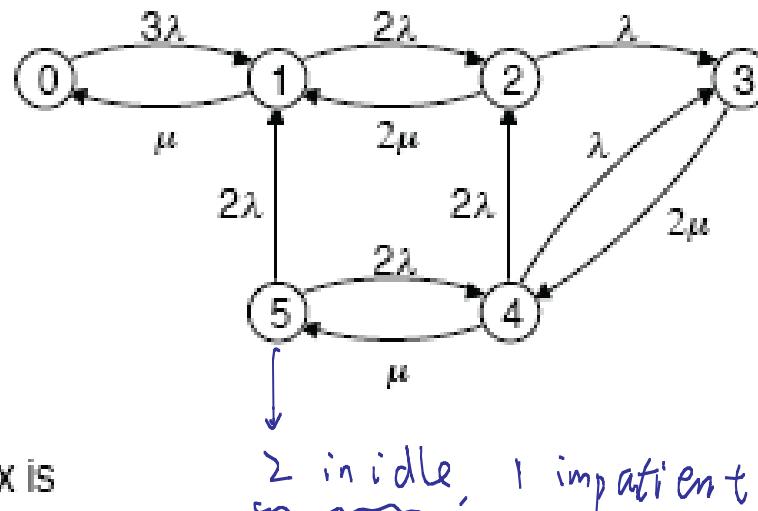


(0 1 2)
.....

Define the following six states:

- 0 no calls in progress, 3 callers idle
- 1 1 call in progress, 2 callers idle
- 2 2 calls in progress, 1 caller idle
- 3 2 calls in progress, 1 caller impatient
- 4 1 call in progress, 1 caller impatient
- 5 0 calls in progress, 1 caller impatient

The state transition diagram is

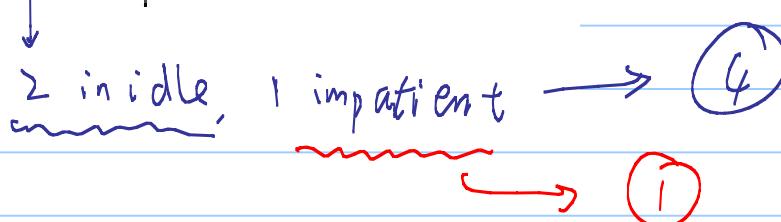


The rate generator matrix is

$$\begin{array}{c} \text{\# call in progress} \\ \downarrow \\ (0, 3) \\ (1, 4) \\ (2, 1) \\ (1, 1) \\ (0, 1) \end{array} \xrightarrow{\text{\# in impatient}}$$

$$Q = \begin{bmatrix} 3\lambda & -3\lambda & 0 & 0 & 0 & 0 \\ \mu & -\mu - 2\lambda & 2\lambda & 0 & 0 & 0 \\ 0 & 2\mu & -2\mu - \lambda & \lambda & 0 & 0 \\ 0 & 0 & 0 & -2\mu & 2\mu & 0 \\ 0 & 0 & 2\lambda & \lambda & -\mu - 2\lambda & \mu \\ 0 & 2\lambda & 0 & 0 & 2\lambda & -\mu \end{bmatrix}$$

$$\begin{aligned} \pi Q &= 0 \\ \pi 1 &= 1 \\ \pi [I|Q'] &= (1 \ 0 \ 0 \ 0 \ 0) \end{aligned}$$



#1 machine

(0, 1, 2)

$$\bar{\pi} = [0.26 \quad 0.4 \quad 0.07 \quad 0.27]$$

↓ ↓ ↓ ↓
 $(3, 0, 0) \quad (2, 0, 1) \quad (0, 2, 1) \quad (1, 1, 1)$
↓ ↓ ↓ ↓
3 2 0 1 working

$$E[N] = 3 \times 0.26 + 2 \times 0.4 + 1 \times 0.27$$

