

$$\lambda_1 = 4 + \lambda_2/4$$

$$\lambda_2 = 5 + \lambda_1/2$$

Little's Law:  $N = \lambda T$

$$\lambda = \lambda_1 + \lambda_2 = 9$$

$$N = E[N] = 7$$

$$\Rightarrow E[T] = \frac{E[N]}{\lambda} = \frac{7}{9}$$

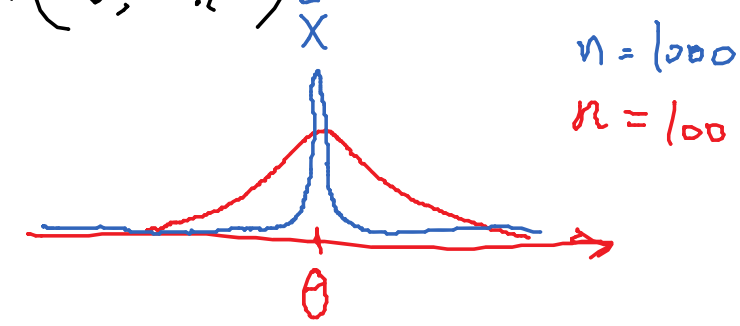
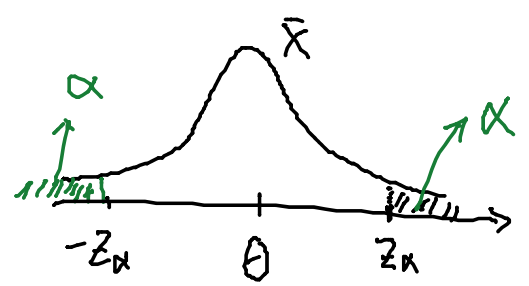
$$E[T^{(1)}] = \frac{1}{\mu_1 - \lambda_1} + \underbrace{[0 \times 0.5 + 0.5 \times E[T^{(2)}]]}_{\text{law of total prob.}}$$

$$E[T^{(2)}] = \frac{1}{\mu_2 - \lambda_2} + [0 \times 0.75 + 0.25 \times E[T^{(1)}]]$$

$$E[\bar{X}] = \theta \quad \text{Var}(\bar{X}) = \frac{\sigma^2}{n}$$

$$Z \equiv \sqrt{n} \frac{(\bar{X} - \theta)}{S}$$

$$\bar{X} \sim N\left(\theta, \frac{\sigma^2}{n}\right) \quad \text{r.v. } X$$



$n = 1000$   
 $n = 100$

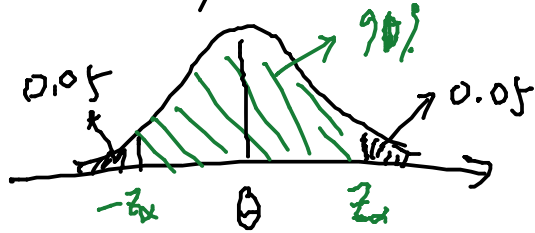
$$P(-z_\alpha \leq \bar{X} \leq z_\alpha) = 1 - 2\alpha$$

$\alpha = 0.025$       $P(Z \leq \underline{1.96}) = 0.975$   
 $Z_{0.025} = 1.96$

election poll =  $40\% \pm 2\%$   $\rightarrow$  95% confidence [38% - 42%]

90% confidence interval: ?

95%  $(\bar{X} \pm 1.96S/\sqrt{n})$



$\alpha = 0.05$

$P(Z \leq z_\alpha) = 0.95$

? → lookup . we have 1.65

90% confidence interval:  $\left[ \bar{X} - \frac{1.65S}{\sqrt{n}}, \bar{X} + \frac{1.65S}{\sqrt{n}} \right]$

48% ± 10%

(38% ~ 58%)