

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 ,

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

Kittel Chapter 7 Solutions

Rachel S Tattersall



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Berkeley Physics Course: Mechanics, by C. Kittel, W. D. Knight, and M. A. Ruderman Charles Kittel, 1965 College physics course for students majoring in science and engineering

An Introduction To Statistical Thermodynamics Robert P H Gasser, Richards W Graham, 1995-09-26 Statistical thermodynamics plays a vital linking role between quantum theory and chemical thermodynamics yet students often find the subject unpalatable In this updated version of a popular text the authors overcome this by emphasising the concepts involved in particular demystifying the partition function They do not get bogged down in the mathematical niceties that are essential for a profound study of the subject but which can confuse the beginner Strong emphasis is placed on the physical basis of statistical thermodynamics and the relations with experiment After a clear exposition of the distribution laws partition functions heat capacities chemical equilibria and kinetics the subject is further illuminated by a discussion of low temperature phenomena and spectroscopy The coverage is brought right up to date with a chapter on computer simulation and a final section which ranges beyond the narrow limits usually associated with student texts to emphasise the common dependence of macroscopic behaviour on the properties of constituent atoms and molecules Since first published in 1974 as *Entropy and Energy Levels* the book has been very popular with students This revised and updated version will no doubt serve the same needs

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Sclerotherapy E-Book Mitchel P. Goldman, Robert A Weiss, 2016-09-19 This classic resource by Drs Mitchel P Goldman Robert A Weiss and Jean Jerome Guex provides highly practical up to date guidance for the effective management of varicose veins and other

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Notes on Solid State Physics Charles Kittel, 1951

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