

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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CH Cherryholmes



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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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Piotr Karwat, Katarzyna Kimla-Walenda, Aleksander Werner, 2023-11-23 The concept of tax compliance is as old as the tax itself but staying compliant with tax regulations has become increasingly demanding A changing tax regulatory environment resulting from regulatory actions of the OECD the European Union and national governments poses many problems for tax compliance awareness This book explores various approaches to improving tax compliance Starting with the procedures and processes that are at the centre of the debate it includes the level of tax position security obtained as a result of cooperation between tax administration and an organisation ending with tax compliance requirements imposed by one sided action of tax administration Offering an experience and evidence based analysis of how tax compliance influences an organisation s tax and financial position the issues are examined from both a theoretical and a practical perspective using empirical research and case studies with an international dimension for illustration Emphasising a holistic approach to tax compliance and its role in tax risk management within an organisation this study offers a framework for making the challenging task of tax compliance and risk management more effective and more efficient Exploring tax compliance focusing on the tax world after the BEPS project and anti tax evasion and anti tax avoidance regulatory actions undertaken by the European Union and OECD the book has a practical focus on tax system design within the organisation and will be of interest to students researchers and practitioners working in the areas of tax law and tax compliance Chapter 13 and Summary of this book are freely available as a downloadable Open Access PDF at <http://www.taylorfrancis.com> under a Creative Commons Attribution Non Commercial No Derivatives CC BY NC ND 4 0 license

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Stanley A. Morain, 1999 The use of geographic information systems GIS is exploding worldwide in both number and scope This book outlines the advent of GIS in natural resource management and explores how various data sets are applied to specific areas of study Topics include spatial and non spatial domains multi scale framework and resource data environmental demographic and economic indicators and modeling

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