OPERATIONS RESEARCH (18MEC316): 2 MARKS OUESTIONS UNIT -1: LINEAR PROGRAMMING MODELS

1. Define Linear programming. May 2016

Linear Programing is a technique for the optimization of a linear objective function subjected to linear equality or inequality constraints.

- 2. Define feasible solution and optimum solution.
 - The solution which satisfies all the constraints is known as feasible solution.
 - The best feasible solution is called optimal solution.
- **3. Slack variable:** it is the variable added to less than or equal to type constraint equation to convert it in to equality type equation.
- **4. Surplus variable:** it is the variable used/added to greater than or equal to type constraint equation to convert it in to equality type equation.
- **5. Interpretation of dual variable:** it represents the unit worth of a resource.
- 6. Write the standard mathematical formulation to LPP. (May 2018)

General form of linear programming problem:

If objective function is maximization

Max
$$Z = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$

subjected to
$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \le b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \le b_2$$

$$\dots + a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \le b_m$$

$$x_1, x_2, \dots, x_n \ge 0$$

If objective function is minimization

Min
$$Z = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$

subjected to
$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \ge b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \ge b_2$$

$$\dots + a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \ge b_m$$

$$x_1, x_2, \dots, x_n \ge 0$$

7. what are the characteristics or properties a liner programming problem should have? May 2017

All linear programming problems must have following five characteristics:

(a) Objective function:

There must be clearly defined objec•tive which can be stated in quantitative way. In business problems the objective is generally profit maximization or cost minimization.

(b) Constraints:

All constraints (limitations) regarding resources should be fully spelt out in mathematical form.

(c) Non-negativity:

The value of variables must be zero or positive and not negative. For example, in the case of production, the manager can decide about any particular product number in positive or minimum zero, not the negative.

(d) Linearity:

The relationships between variables must be linear. Linear means proportional relationship between two 'or more variable, i.e., the degree of variables should be maximum one.

(e) Finiteness:

The number of inputs and outputs need to be finite. In the case of infinite factors, to compute feasible solution is not possible.

8. What are the assumptions in Linear programming problem? May 2016

Assumptions Linear Programing Problem (LPP): A linear programing problem (LPP) or Linear Programming Model (LP model) is based the assumptions of proportionality, additivity, continuity, certainty and finite choices.

Proportionality:

A basic assumption in LP model is that proportionality exists in the objective function and the constraint inequalities. [If number of products produced is increased then proportionally the profit (contribution increases in objective function also. Similarly, the time required to produce also increases according to increase in quantity in constraint equations].

Additivity:

Another assumption underlying in LP model is that in the objective function and the constraint inequalities both, the total of all the activities is given by the sum total of each activity conducted separately. This assumption implies that there is no interaction between the decision variables.

Continuity: The decision variables are continuous.

Certainty:

The objective function coefficients, the coefficients of the inequality/equality constraints and the constraint (resource) values are constant. i.e known with certainty.

Finite choice:

LP model assumes that a limited number of choices are available to a decision maker and the decision variables do not assume negative values.

9. List out Phases of OR. Dec 2017

Seven Steps or phases of OR.

An OR project can be split in the following seven steps:

Step 1: Formulate the problem

The OR analyst first defines the organization's problem. This includes specifying the organization's objectives and the parts of the organization (or system) that must be studied before the problem can be solved.

Step 2: Observe the system

Next, the OR analyst collects data to estimate the values of the parameters that affect the organization's problem. These estimates are used to develop (in Step 3) and to evaluate (in Step 4) a mathematical model of the organization's problem.

Step 3: Formulate a mathematical model of the problem

The OR analyst develops an idealized representation — i.e. a mathematical model — of the problem.

Step 4: Verify the model and use it for prediction

The OR analyst tries to determine if the mathematical model developed in Step 3 is an accurate representation of the reality. The verification typically includes observing the system to check if the parameters are correct. If the model does not represent the reality well enough then the OR analyst goes back either to Step 3 or Step 2.

Step 5: Select a suitable alternative

Given a model and a set of alternatives, the analyst now chooses the alternative that best meets the organization's objectives. Sometimes there are many best alternatives, in which case the OR analyst should present them all to the organization's decision-makers, or ask for more objectives or restrictions.

Step 6: Present the results and conclusions

The OR analyst presents the model and recommendations from Step 5 to the organization's decision-makers. At this point the OR analyst may find that the decision makers do not approve of the recommendations. This may result from incorrect definition of the organization's problems or decision-makers may disagree with the parameters or the mathematical model. The OR analyst goes back to Step 1, Step 2, or Step 3, depending on where the disagreement lies.

Step 7: Implement and evaluate recommendation

Finally, when the organization has accepted the study, the OR analyst helps in implementing the recommendations. The system must be constantly monitored and updated dynamically as the environment changes. This means going back to Step 1, Step 2, or Step 3, from time to time.

<u>Unit – 2: TRANSPORTATION PROBLEM AND ASSIGNMENT</u> <u>PROBLEMS</u>

- Define balanced and unbalanced Transportation problem? May 2016
 If the sum of supply = sum of demand, then it is called a balanced Transportation problem. If supply is not equal to demand, then it is called unbalanced Transportation problem.
- What is degeneracy in Transportation Problem? Dec 2017
 If the number of occupied cells in a transportation problem is less than m+n − 1, then degeneracy occurs in that problem. Such a solution is called degenerate solution.
 - To overcome this, we add infinitesimally small quantity to one (or more, if the need be) the least cost independent empty cell and treat this cell as an occupied cell.
- 3. What do you mean by travelling salesman problem?

 A traveling salesman wishes to go to a certain number of destinations in order to sell objects. He wants to travel to each destination exactly once and return home taking the shortest total route.
- 4. Explain North West corner rule with example?
- 5. Explain least cost cell method with example. May 2017
- 6. Explain Vogels Approximation method. May 2016
- 7. Write mathematical model of transportation problem?

 The transportation model can also be portrayed in a tabular form by means of transportation table shown in table 3.1.

Table 3.1 Transportation Table

Origin(i)	Destination(j)			Supply(a _i)	
30.000	1	2		n	NESSO 55 19 17
1	X ₁₁	X ₁₂		X _{1n}	
	C ₁₁	C ₁₂		C _{1n}	a_1
2	X ₂₁	X ₂₂		X _{2n}	
	C ₂₁	c ₂₂		c _{2n}	a_2
	***	***	•••	1.444	***
М	X _{m1}	X _{m2}		X _{mn}	
	C _{m1}	C _{m2}		C _{mn}	a_m
Demand(b _j)	b_1	b_2	***	b _n	$\sum a_i = \sum b_j$

Mathematical model:

Let a_i = quantity of product available at origin i

 b_j = quantity of product required at destination j

 c_{ij} = the cost of transporting one unit of product from origin i to destination j

 x_{ij} = the quantity transported from origin i to destination j

Minimize (Total cost)
$$Z = c_{11}x_{11} + c_{12}x_{12} + \dots + c_{1n}x_{1n} + c_{21}x_{21} + c_{22}x_{22} + \dots + c_{2n}x_{2n} + \dots + c_{m1}x_{m1} + c_{m2}x_{m2} + \dots + c_{mn}x_{mn}$$

subjected to

$$x_{11} + x_{12} + \dots + x_{1n} = a_1$$

 $x_{21} + x_{22} + \dots + x_{2n} = a_2$

.....

.....

$$x_{m1} + x_{m2} + \dots + x_{mn} = a_m$$

$$x_{11} + x_{21} + \dots + x_{m1} = b_1$$

$$x_{12} + x_{22} + \dots + x_{m2} = b_2$$

•••••

.....

$$x_{1n} + x_{2n} + \dots + x_{mn} = b_n$$

$$x_1, x_2, \dots, x_n \ge 0$$

(Or)

Minimize, Totalcost,
$$Z = \sum_{i=1}^{m} \sum_{j=1}^{n} c_{ij} x_{ij}$$

subject to

$$\sum_{i=1}^{n} x_{ij} = a_{i} \quad \text{for } i = 1, 2, ..., m$$

$$\sum_{i=1}^{m} x_{ij} = b_{j} \quad \text{for } j = 1, 2, ..., n$$

 $x_{ii} \ge 0$ for all i = 1, 2, ..., m and j = 1, 2, ..., n

8. Write mathematical model of Assignment problem.

Minimize (Total cost) $Z = c_{11}x_{11} + c_{12}x_{12} + \dots + c_{1n}x_{1n} + c_{1n}x_{1n}$

 $c_{21}x_{21} + c_{22}x_{22} + \dots + c_{2n}x_{2n} + \dots + c_{m1}x_{m1} + c_{m2}x_{m2} + \dots + c_{mn}x_{mn}$ subjected to

$$x_{11} + x_{12} + \dots + x_{1n} = 1$$

$$x_{21} + x_{22} + \dots + x_{2n} = 1$$

.....

.....

$$x_{m1} + x_{m2} + \dots + x_{mn} = 1$$

$$x_{11} + x_{21} + \dots + x_{m1} = 1$$

$$x_{12} + x_{22} + \dots + x_{m2} = 1$$

.....

$$x_{1n} + x_{2n} + \dots + x_{mn} = 1$$

 x_1, x_2, \dots, x_n are either zero or one

(Or)

Minimize, Totalcost,
$$Z = \sum_{i=1}^{m} \sum_{i=1}^{n} c_{ij} x_{ij}$$

subject to

$$\sum_{j=1}^{n} x_{ij} = 1 \qquad for \ i = 1, 2, \dots, m$$

$$\sum_{i=1}^{m} x_{ij} = 1 \quad \text{for } j = 1, 2,, n$$

 $x_{ij} = 0$ or 1; for all i = 1, 2, ..., m and j = 1, 2, ..., n

9. Explain Hungarian assignment method. Dec 2017, May 2017
This method is applied for balanced assignment problem and is explained below.

Step 1: locate the smallest cost element in each row of the cost table. Now subtract this smallest element from each element in that row. As a result, there shall be at least one zero in each row of this new table, called the reduced cost table.

Step 2: in the reduced cost table obtained, consider each column and locate the smallest element in it. Subtract the smallest element from every other entry in the column.

Step 3: draw the minimum number of horizontal and vertical lines (not the diagonal ones) that are required to cover all the zero elements. If the number of lines drawn is equal to "n" (number rows or columns) the solution is optimal, and proceed to step 6. If the number of lines drawn is smaller than "n" go to step 4.

Step4: Select the smallest uncovered (by the lines) cost element. Subtract this element from all other elements including itself and add this element to each value located at the intersection of any two lines. The cost elements through which only one line passes remain unaltered.

Step 5: Repeat steps 3 and 4 until an optimal solution is obtained.

Step 6: given the optimal solution, make the job assignments as indicated by the zero elements. This is done as follows:

- a. Locate a row which contains only one zero element. Assign the job corresponding to this element to its corresponding person. Cross out the zeros, if any, in the column corresponding to the element.
- b. Repeat (a) for each of such rows which contain only one zero. Similarly, perform the same operation in respect of each column containing only one zero element, crossing out the zero(s), if any, in the row in which the element lies.
- c. If there is no row or column with only a single zero element left, then select a row or column arbitrarily and choose one of the jobs (or persons) and make the assignment. Now cross the remaining zeroes in the column and row in respect of which the assignment is made.
- d. Repeat steps (a) through (c) until all assignments are made
- e. Determine the total cost with reference to the original cost table.

<u>Unit – 3: Network Models and SEQUENCING MODELS.</u>

- 1. Define minimum spanning tree problem.
 - A tree is a subgraph that contains "n" vertices and "n-1" arcs.
 - A minimum spanning tree is a tree that covers all the vertices in the graph with minimum weight.
- 2. What is job shop sequencing and flow shop sequencing? (May 2016) Flow shop sequencing: in this all jobs follows same sequence of operations.
- 3. Distinguish CPM and PERT. (May 2016)

S1.	CPM	PERT
No.		
1	CPM means Critical Path Method	PERT means Programme Evaluation and
		Review Technique
2	It is deterministic model	PERT is Probabilistic model
3	CPM is activity oriented approach	It is event oriented approach
4	It is useful for projects which are	It is useful for projects which are new and
	repetitive and standardized like	non-repetitive like Research and
	construction activities	Development projects.

4. What are the three time estimates used in PERT Network? Define them. (Dec 2017, May 2017)

The three time estimates used in PERT network are Optimistic time, Pessimistic time and most likely time.

Optimistic time (t_0) : this is the shortest time the activity can take to complete.

Most likely time (t_m) : this refers to the time that would be expected to occur most often. complete.

Pessimistic time (t_p) : this is the longest time the activity can take to complete.

- All the above time estimates follows Beta-distribution (Important for GATE)
- 5. List out network models:
 - Shortest route / path problem,
 - Minimum spanning tree ,
 - Maximum flow models,
 - transportation model and
 - Assignment model.

Job shop sequencing: in this all jobs does not follow the same sequence of operations.

- 6. Objective of sequencing models is to find optimum processing order of jobs so that the total time required to complete all Jobs (makespan) and idle times of machines is minimum
- 7. Write the assumptions in sequencing models..
 - a. Only one operation is carried out on a machine at a particular time
 - b. Each operation once started must be completed.
 - c. Only one machine of each type is available

- d. A job is processed as soon as possible, but only in the order specified
- e. An operation must be completed before its succeeding operation can start
- f. Processing times are independent of order of performing the operation
- g. The transportation time is negligible i.e. the time required to transport jobs from one machine to another is negligible
- h. Jobs are completely known and are ready for processing when period under consideration starts.
- 8. When do you use dummy activity?

It is used to satisfy the immediate predecessors and successors relationships among the activities in the network.

9. What is critical path? Critical activities?

The longest path in the network diagram is called critical path. The activities on critical path are called critical activities. If you change the duration of these activities or delay these activities, it affect the project completion time. Hence, they are called critical activities. Float or slack for these critical activities is zero.

10. Applications of CPM / PERT

These methods have been applied to a wide variety of problems in industries and have found acceptance even in government organizations. These include

- Construction of a dam or a canal system in a region
- Construction of a building or highway
- Maintenance or overhaul of airplanes or oil refinery
- Space flight
- Cost control of a project using PERT / COST
- Designing a prototype of a machine
- Development of supersonic planes
- 11. List the Rules for constructing network diagrams. Dec 2016.
 - Each defined activity is represented by only one arrow in the network. Therefore, no single activity can be represented more than once in the network.
 - Before an activity can be undertaken all activities preceding it must be completed.
 - The arrow direction indicates the general progression in time.
 - A network should have only one initial and one terminal node.
 - Try to avoid arrows which cross each other
 - Use straight arrows
 - Do not attempt to represent duration of activity by its arrow length

- Use arrows from left to right. Avoid mixing two directions, vertical and standing arrows may be used if necessary.
- Use dummies freely in rough draft but final network should not have any redundant dummies.
- 12. Define float or total float. Explain different types of floats.

Total float of an activity represents the amount of time by which it can be delayed without delaying the project completion date.

Total float = Latest Finish Time (LFT) – Earliest Finish Time (EFT) (or)

= Latest Start Time (LST) – Earliest Start Time (EST)

Types of floats:

Interference float:

Utilization of the float of an activity may affect the float times of the other activities. The part of the total float which causes a reduction in the float of the successor activities is called Interference float.

Free Float:

The part of the total float which can be used without affecting the float of the succeeding activities is called free float.

Independent float:

The independent float time of an activity is the amount of float time which can be used without affecting either the head or the tail events.

It represents the amount of float time available for an activity when its preceding activities are completed at their latest and its succeeding activities begin at their earliest time.

Independent float = EST for following activity – LST of preceding activity – duration of present activity

<u>UNIT – 4; Game Theory</u>

1. What is a saddle point? (Dec 2016, May 2017, May 2018)

It is an equilibrium point at which minimax value is equal to maximin value.

Max(Min) = Min(Max)

2. Define the Value of the game? (May 2017)

The final pay-off to the winning player by the losing player is called the value of the game.

3. What is a fair game?

If the value of the game is equal to zero, then it is called fair game.

4. What is strategy? (May 2018)

A strategy refers to the action to be taken by a player in various contingencies (circumstances or possible situations) in playing the game.

5. What is dominance rule or dominance property in game theory? (Dec 2017, May 2016, Dec

2016)

In game theory, one strategy for a player is better than another strategy. We consider better strategy and delete the other one is called dominance rule.

6. What is two persons zero-sum game? (May 2018)

In this game two players involved and gain of one player is equal to loss of another player. The sum of gain of a player and loss of another player is equal to zero.

7. What is non-zero sum game?

In this game gain of one player is not equal to loss of another player.

The sum of gain of a player and loss of another player is not equal to zero.

8. What is the optimum strategy for a player?

It is the strategy at which the player gets maximum pay-off.

9. Define pay-off. (Dec 2016)

Pay-off is the outcome of possible choice of strategies made by the players.

- 10. Explain maximin and minimax principle or strategy? (Dec 2017, May 2017)
 - **Minimax** (sometimes called **MinMax**) is a decision rule used in <u>game</u> theory, for *minimizing* the possible <u>loss</u> or *max*imum loss)
 - "maximin" strategy used to maximize the minimum gain.
- 11. What are the strategies used to reduce the size of a game?

Dominance principle and graphical methods are used to reduce the game.

- 12. What are the Assumptions in game theory? (Dec 2016)
 - It is assumed that players within the game are rational and will strive to maximize their payoffs in the game.
 - The players in the game knows the pay-off matrix
 - The number of players (competitors) is finite.
 - All players act rationally and intelligently.
 - Each player has a definite course of action.
 - There is conflict of interest between the players.
 - The rules of play are known to all the players.
- 13. What is game theory?

Game theory is a body of knowledge which is concerned with the study of decision making in situations where two or more rational opponents are involved under conditions of competition and conflicting interests.

- A game refers a situation in which two or more players are competing.
- 14. What are the various applications of game theory? Dec 2016

The game theory can be applied to decide the best course in conflicting situations. In business decisions it has wider possibi•lities. With the help of computer large number of independent variables can be considered with mathematical accuracy. The main advantages of this theory are:

- Game theory provides a systematic quantitative approach for deciding the best strategy in competitive situations.
- It provides a framework for competitor's reactions to the firm actions.

- It is helpful in handling the situation of independence of firms.
- Game theory is a management device which helps rational decision-making.
- 15. What are the various limitation of game theory?

Limitations:

- As the number of players increases in the actual business the game theory becomes more difficult.
- It simply provides a general rule of logic not the winning strategy.
- There is much uncertainty in actual field of business which cannot be considered in game theory.
- Businessmen do not have adequate knowledge for the game theory.

<u>UNIT – 5: QUEING THEORY</u>

1. Explain the terms: Bulk Arrival, Balking, Reneging, Jockeying and patient customer. (May 2016, May 2017)

Bulk Arrival: the arrival of customers in groups for service is called Bulk arrival or batch arrivals. Examples: families visiting restaurants, ship discharging cargo at dock.

Balking: some customers arrive to the system for service but they will not join the queue for some reason and decide to come at a later time for service. This is known as balking.

Reneging: some customers arrive to the system for service and they join the queue for service but they leave the system without taking service. This is known as Reneging.

Jockeying: when customers come to multiple servers with multiple queues, they looks for shortest queues and joins for service. Sometimes customers move from one queue to other queues which are moving fast. This is known as Jockeying.

Patient Customer: Customer who wait in the system still he gets the service is called Patient customer.

2. Define service utilization factor or traffic intensity or clearing ratio in queuing systems.(Dec 2016, Dec 2017)

let
$$\lambda = arrival rate$$

$$\mu = service rate, then$$

service utilization factor, $\rho = \frac{\lambda}{\mu}$ for single server models

$$\rho = \frac{\lambda}{C \mu}$$
 for multiple server models

where C = number of servers

- 3. List out Various notations used in the Queuing system or characteristics of a queuing system. May 2017
 - n = Number of customers in the system
 - $p_n = \text{Probability of exactly '} n' \text{ customers in the system}$
 - W_q Average time a customer spends waiting in the queue
 - W_s Average time a customer spends in the system
 - Lq Average number of customers in the queue
 - L_s Average number of customers in the system
 - ρ = Utilisation factor for the service system
 - μ =Mean number of customers served per time period
 - λ = Mean number of arrivals per time period
- 4. Features of a queuing system or elements in queuing system. Dec 2016

The essential features of queuing systems are:

- 1) Calling population it may be finite or infinite
- 2) Arrival process describes the arrival of customers to the system. In Queuing theory, it is assumed that customer arrivals follows poison distribution
- 3) queue configuration,
- 4) Queue discipline: this represents the order in which the customers are picked up from the waiting line for service. The following are the possibilities.
 - FCFS First Come First Served
 - LCFS Last Come First Served
 - SIRO Service In Random Orders
 - Priority service
- 5) Service process describes the service given to the customers, Structure and speed of the service. In Queuing theory, it is assumed that service process follows exponential distribution.
- 5. Write the Kendal's Notation of a Queuing models. Dec 2017

Kendals notations of a Queuing model is as follows

A/B/C/D/E

where A represents the distribution of the customer arrivals

- B =the distribution of service process
- C = number of servers in the systems
- D = Queue length (finite or infinite)
- E = Population (finite or Infinite)

QUEUEING THEORY

Characteristics of a queueing system!

described by the following characteristics.

(1) Input Process:

This gives the mode of arrival of the Customers

Customers into the System. Generally the customers

arrive in a random manner. Hence the distribution

of inter-arrival time follows some probability

law. we assume that the customers fotto arrives

in a system follows Poisson distribution.

(ii) Queue discipline. This is the law according to which the customers are served. The following are the different rules.

(a) FIFO (Fist In First Out):
The customers are served
according to their arrival to the system.
examples tration shops, ticket brokeing etc.

(b) LIFO (Last In First Out):

according to this rule, the unit or

according to this rule, the unit or

customer which arrives last is served first.

customer which arrives last is served first.

example: Passenger who gets into a Crowded

example: Passenger who gets into a Crowded

bus as the last man gets down first.

E) SIRO (service In Random Order).

In this rule Customers are selected

for service at random irrespective of

their arrival time.

(iii) Sorvice mechanism: This is the facility available in the system to serve the customers.

An Certain Cases one server may fond In Certain Cases one server may fond it difficult when there is a large number of customers in a shop.

Then the number of Servers may be increased in order to reduce the waiting time of the Customers.

(IV) Capacity of the System!

This is the Capacity of the queue or waiting line. It represents the humber of customers can be there in the queue.

Queue.

Generally a queue is of infinite

Capacity. In some systems the customers

Capacity. In some systems the customers

are admitted in to a waiting soom

whose capacity is limited.

Kendall's notion of a queueing model.

A | B | C | D | E

A represents arrival Process

B represents Service Process

C represents number of Servers

D represents queuel length

E represents Population.

M/M/1/00/00 model. (Single Server Infinite quevelenth model) n - number of Castomers in the System Symbols. both waiting and in service anverage number of Customers assiving per unit time (assival rate) average number of customers served per unit time (service rate) P = 1 (traffic density) C = number of Servers. = 1 Ls = Average number of customers in the system. Lq = Average number of customers in the queue Pn(E) = Probability of n customers in the system at time t. Assumption: During Small interval of time (h) only one event occurs. formula for steady state Probabilities: n o service. (n+1) o assival (+h) time = Pn(t) * P(no arrived in h) * P(no service in h) + P(n+1) + P (no amived in h) + P (one service in h)
+ P(n-1) + P (one amived in h) + P (no service in h) Pn(t+h)

Note: Probability of one arrival in $h = \lambda h$ P (mone arrived in h) = 1h P (no aminal in h) = 1-2h P (one service in h) = leh P (no service in h) =1-luh $P_n(t+h) = P_n(t)(1-\lambda h)(1-\lambda h) + P_{n+1}(t) \mu h(1-\lambda h)$ $= P_n(t) \left[1 - \mu h - \lambda h + \mu \lambda h^2 \right] + P_{n+1}(t) \left[\mu h - \mu \lambda h^2 \right]$ +Pn-1(t) [xh-x1xh2]

By neglecting higher order terms. $P_{m}(t+h) = P_{m}(t) \left[1 - \mu h - \lambda h\right] + P_{n+1}(t) \left(\mu h\right)$ = Pn(E) - Pn(E) (u+x) h+Pn+1 $P_{n}(t+h) - P_{n}(t) = h \left[P_{n-1}(t) \lambda + P_{n+1}(t) A - P_{n}(t) (A+h) \right]$ $\frac{P_n(t+h)-P_n(t)}{h}=P_{m-1}(t)\lambda+P_m(t)\lambda-P_n(t)$ under steady state probabilities conditions. $O = P_{n-1}(E) \lambda + P_{n+1}(E) \mu - P_n(E) (\mu - h)$ x P_{n-1} + u P_{n+1} = (x+u) P_n - () Let Po (++h) = Probability of o customents in the system in (++h) time Po(t+th) = P(t) * P(one Service) P(no amive) + Po (F) & P (no arrival) $P_{0}(E) + P(no and)$ $P_{0}(E) + P(no and)$ = P(E) + P(no and) = P(E) + PPo(t+h) -Po(t) = P(t) 11 - Po(t) 1 = P(t) & Po(t) & [under steady = P(t) & To state andition 7 MP. = >Po

$$P_{1} = \lambda P_{0} - 2$$

$$P_{1} = \lambda P_{0}$$

$$P_{1} = P_{0}$$

$$P_{1} = P_{0}$$

$$P_{1} = P_{0}$$

$$P_{1} = P_{0}$$

$$P_{2} = \lambda P_{1} + \lambda P_{1}$$

$$P_{2} = \lambda P_{1} + \lambda P_{0}$$

$$P_{2} = \lambda P_{1} + \lambda P_{0}$$

$$P_{2} = \lambda P_{1} = P_{1}$$

$$P_{2} = \lambda P_{1} = P_{1}$$

$$P_{2} = P_{0}$$

$$P_{3} = P_{2} = P_{0}$$

$$P_{3} = P_{2} = P_{0}$$

$$P_{4} = P_{0}$$

$$P_{5} = P_{0}$$

$$P_{6} = P_{0}$$

$$P_{7} = P_{0}$$

$$P_{8} = P_{1} = P_{0}$$

$$P_{9} = P_{0}$$

$$P_{1} = P_{0}$$

$$P_{1} = P_{0}$$

$$P_{2} = P_{0}$$

$$P_{3} = P_{0}$$

$$P_{4} = P_{0}$$

$$P_{5} = P_{0}$$

$$P_{6} = P_{0}$$

$$P_{7} = P_{7} = P_{7}$$

$$P_{7} = P_{7} = P_{7}$$

$$P_{7} = P_{7} = P_{7}$$

Average number of customers in the system (Ls) or Expected nor of customers in the system. $Ls = \sum_{n=0}^{\infty} n P_n = \sum_{n=0}^{\infty} n \cdot e^{i} P_0$ = e (1-e) d (1-e) $= e(1-e) \cdot (1-e)^{2} = \frac{e}{1-e}$ M/M/1/05/00 Model Ls = e - 1)

l= 1-e po = 1-e

l= 1/m; expected number of customers being

Ls = Lq, + expected number of served = Lq + = - 3 Lg = XWs - 3 Lg = XW9 - 49.

Note: Probability that the number of customens in the system is $\geq M = C$ $p(N \geq n) = C$

A. T.V repair man finds that the time spent on repairing has an exponential distribution with mean 30 min per unit. The arrival of T.V sets l's Poisson with an average of losets per day of 8 hours. What is the expected Idle time per day? How many Sets are there on the average? given data: service time per unit = 30 min 11, service rate = 2 per hr. A, arrival rate = 10 per hour 4 Probability that there is no unit in the system Po $= 1 - \frac{5}{9} = 1 - \frac{5}{9} = \frac{5}{9}$ Idle time per day of 8 hours = 3×8
= 3 hours Average number of units in the System, Ls= 1-e $e = \frac{\lambda}{\mu} = \left(\frac{5}{4}\right)/2 = \frac{5}{8}$ $L_S = \frac{5/8}{1-5/8} = \frac{5/8}{3/8} = \frac{5}{3} \text{ solls.}$ Note: Average number of Sets in queve, Lq = ?

Ls = Lq, + sets being serviced

Ls = Lq, + sets being $= \frac{1}{2} - \frac{1}{2} + \frac{1}{2} = \frac{1}{3} - \frac{5}{4} = \frac{1}{3} - \frac{5}{8}$ $-\frac{1}{4} = \frac{1}{3} - \frac{1}{2} = \frac{1}{3} - \frac{5}{8}$ $-\frac{1}{4} = \frac{1}{3} - \frac{1}{2} = \frac{1}{3} - \frac{5}{8}$ Set waiting time in the system $W_0 = \frac{40-15}{24} = \frac{25}{24}$ sets. Los = $\lambda \omega_g$ = $\frac{5}{3}/5/4$ hrs $\omega_g = \frac{5}{3}/5/4$ hrs $\omega_g = \frac{1}{3}/5/4$ $\omega_g = \frac{5}{3}/5/4$ $\omega_g =$ Lq = 1 way => way = -TV

In a sailway yard goods trains assive at the 209, Iyer rate of 30 trains perday. Assuming that the Service time follows exponential distribution with an average of 36 minutes find (i) the Probability that the number of trains In the grand enceeds 10 (ii) Averya number of trains in the yard. given data: X, Arrival, rate = 30 transfer day Sol: = 30 per Anour = 4 5 per hr Service sute, $\mu = \frac{60}{36}$ per hour $= \frac{10}{6}$ per hr = 5 per hy $e = \frac{\lambda}{\mu} = \frac{5}{4} / (5/3) = \frac{5}{4} \times \frac{3}{5} = \frac{3}{4}$ (i) Probability that number of trains exceeds 10

P(N > 1) = e' $= \left(\frac{3}{4}\right)$

(ii) Average number of trains in the yard, Ls $L_S = \frac{e}{1-e} = \frac{3/4}{1-3/4} = \frac{3/4}{1/4} = 3$

Average no. of Trains in the queue Lq Ls= Lg, + de Lq 2 Ls - = 3 - 3/4 = 9 Pring wasting time in the system; Wg = ? $L_S = \lambda \omega_S \Rightarrow \omega_S = \frac{L_S}{\lambda} = \frac{3}{574}$ $=\frac{3}{1}\times\frac{4}{5}=\frac{12}{5}$ Truba waiting time in the quelle, ruly = ? Lq = > wq => wq = Lq/1 = (9/2) (5/4) = 9x4 = 2 hr

100 In a Store with one server, 4 customers armive 209 Syar on an averye of 5 minutes. Service is done for

10 customers in 5 minutes. Find

the average number of customers in the system

(ii) the average queue length spends in the (iii) the average time a customer spends in the store

the average time a customer waits before

being served.

A, assival sate = 9 customers Pers min given data! Service rute, $\mu = \frac{10}{5}$ customers per min.

(i) the Average no. of Customers in the system, Ls

Lis =
$$\frac{e}{1-e}$$
 $e = \frac{1}{2}$
 $e = \frac{1}{2}$

Los = Lq + Le =
$$\frac{1}{3}$$
 Los = $\frac{1}{4}$ = $\frac{1}{4}$

the averyle time a customer spends in the store (111)

Ls =
$$\lambda \omega_s$$
 $\Longrightarrow \omega_s = \frac{L_s}{\lambda} = \frac{1}{2} = \frac$

the average Aime a customer waits before being served. Wy

$$L_{q} = \frac{\omega_{q}}{\lambda} = \frac{8.1}{915} = 8.1 \times \frac{5}{9} = 4.5 \text{ men}.$$

In a Carwash station cares assive for service according to poisson distribution, with mean 4 per hour. The average service time of a car is 10 min.

(i) Determine the probability that an assiving car

(ii) tind the average time a car stays in the

(iii) Station

To the parking space can not hold that more than 6 cars, find the probability that an arriving car has to wait out side."

Sol: arrived rube, & = 4 por hr

Service time = 10 min

Service rate = 6 per hr $e = \frac{4}{6} = \frac{2}{3}$

(i) Probability that an arriving car how to wait = $1-P_0 = \frac{1}{3}$ $P_0 = 1-P_0 = \frac{1}{3} = \frac{1}{3}$ $1-P_0 = 1-\frac{1}{3} = \frac{1}{3}$

(ii) Averye time a car stays in the station we

 $L_{S} = \frac{e}{1 - e} = \frac{243}{1 - 243} = \frac{2}{3} / \frac{1}{3} = \frac{2}{4}$ $W_{S} = \frac{L_{S}}{\lambda} = \frac{2}{4} \text{ hr} = \frac{1}{2} \text{ hr} = 30 \text{ mem}$

(11) If the Pasking space is full, then there are 6 cars waiting for service and one car in service. There for n=7. The new armival has to wait outside if n > 8.

The required Probabilety = P(N>8) = 8 = (2)8 PB 214, Iger At a railway, only one train is handled at a time. The yeard can accomidate only two trains to to wait. Arrival rate of trains is 6 per hour and the railway station can handle them at the rate of 12 per hour. Find the steady state. Probabilities for the various number of trains in the system. Also find the average waiting time of a newly assiving train.

Sol:

λ = assived sate = 6 per hour

Le = Service sate = 12 per hour

Maximum queue length is 2 and, the maximum number of trains In the System 15 N = 3.

So Steady State Probabilities upto P3 we need to

Cal culate.

$$P_{0} = \frac{1 - e}{1 - e^{N+1}}$$

$$= \frac{1 - e^{N+1}}{1 - e^{-5}} = 0.53$$

$$= \frac{1 - 0.5}{1 - (0.5)^{3+1}} = 0.53$$

 $P_1 = e_{0} = 0.5 \times 0.53 = 0.27$ $P_2 = e_{0} = e_{0} = 0.5 \times 0.53 = 0.13$ $P_3 = e_{2} = e_{2} = e_{0} = 0.5 \times 0.53 = 0.07$

There are the Probabilities for the Various number of trains in the system.

Average number of trains in the System = $00010,121,121,131_3$ = $0+1(0.27)+2(0.13)+3\times0.07=0.74$

Each train takes 1/12 hour four Service

Service time for one train = 1/2 by = 0.085 hr
A newly arriving train finds 0.74 trains in the
system with Service time = 0.085 hr each.

Expected waiting time = 0.74 x 0-085 = 0.0629 hr

M/M/I/N/co model (Single Server finide MODEL: 2 queuelength model). $L_s = \frac{e^{-1+Ne^{N+1}(N+1)e^{N}}}{1-e^{-1+Ne^{N+1}(N+1)e^{N}}}$ Ls = Lq + $\frac{\lambda \text{ esfective}}{\mu}$ $\lambda \text{ esfective} = \lambda (1-P_N)$ Ls = hey ws Lq = Jess Way

$$P_0 = \frac{e-1}{e^{N+1}-1}$$
 if $(e>1)$

In a telephone booth, the arrivals tollow Poisson distribution with an average of 9 minutes between 210 two consecutive assivals. The duration of telephone call is exponential with an average of 3 min. Find the Porbability that a person amiving at the booth has to went Find the average quelle length find the fraction of the day, the phone will (IV) The company will install a second broth If a customer has to wait for phone, for at least 4 minutes. It so, find the increase in the flow of arrivals in order that another booth will be installed. arrival rule, $\lambda = \frac{60}{9}$ per hr. $= \frac{20}{3}$ per hr Service rule, $\mu = \frac{60}{3}$ per hr = 20 per hr $= \pm 1$ per min . Enter arrival time = 9 min Sol. $e = \frac{\lambda}{w} = \frac{\frac{1}{9}}{\frac{1}{2}} = \frac{1}{3}$ Probability that an aminal has to want =1-Po =1-(1-e)=e Average queue length, Lq/ $L_s = L_q + \frac{1}{4}$ $L_s = \frac{1}{1-e} = \frac{1}{3} = \frac{1}{3} \times \frac{3}{2} = \frac{1}{2}$ $L_s = \frac{1}{1-e} = \frac{1}{3} \times \frac{3}{2} = \frac{1}{2}$ The fraction of time the phone is busy $=1-P_0=1-(1-e)=e=\frac{1}{3}$ (IV) Let λ , be the arrival rate 180 the average waiting time in the queue to be at least 4 min.

Lq = > Wq/ = Lq/

$$\log_{q} = \frac{\lambda q}{\lambda^{q}}$$

$$L_{S} = \frac{L_{q} + \sqrt{\mu}}{L_{Q}}$$

$$L_{S} = \frac{1}{L_{Q}} = \frac{\lambda}{1 - \lambda}$$

$$L_{S} = \frac{1}{L_{Q}} = \frac{\lambda}{1 - \lambda}$$

$$L_{Q} = \frac{1}{L_{Q}} = \frac{\lambda}{1 - \lambda}$$

$$= \frac{\lambda \lambda - \lambda(\mu - \lambda)}{\mu(\mu - \lambda)}$$

$$= \frac{\lambda \lambda}{\mu(\mu - \lambda)}$$

$$= \frac{\lambda q}{\lambda} = \frac{\lambda^{2}}{\mu(\mu - \lambda)}$$

$$L_{Q} = \frac{\lambda^{2}}{\mu(\mu -$$

Required increase in the flow of assival $=\frac{4}{21}-\frac{1}{9}=\frac{12-7}{63}=\frac{5}{63}$ Res miss.

The capacity of a queuting system is 4. Inter assival time of the units is 20 min and the Sorvice time is 36 min per unit. Find the probability that a new arrival enters Ento Service without waiting. Also find the average number of unids in the system.

Inter arrival Home = 20 men. arrival rate = $\lambda = 3$ per hr

Service time = 36 min 60 per hr = 3 per hr.

Service rule = Al = 36

N = 4. $e = \frac{3}{4} = \frac{3}{5} = \frac{3}{5} = \frac{9}{5} = \frac{1.8}{5}$

(i) A. new avoival Can enter into Sorvice without waiting

if the system is empty. $P_0 = \frac{1-e}{1-e^{N+1}} = \frac{e-1}{e^{N+1}-1} = \frac{1\cdot 8-1}{(1\cdot 8)^5-1} = 0.04$

(ii) Average No. of units in the system:

$$= 0.P_0 + 1P_1 + 2P_2 + 3P_3 + 4P_4$$

$$= 0.P_0 + 1P_1 + 2P_2 + 3P_3 + 4P_4$$

$$= 0.P_0 + 2xe^2P_0 + 3.e^3P_0 + 4.e^4P_0$$

$$= P_0 \left(e + 2e^2 + 3e^3 + 4e^4 \right)$$

$$= 0.04 \left(1.8 + 2. \left(1.8 \right)^2 + 3 \left(1.8 \right)^2 + 4.e^4 \right)$$

$$= 0.04 \left(1.8 + 2. \left(1.8 \right)^2 + 3 \left(1.8 \right)^2 + 3 \left(1.8 \right)^2 \right)$$

$$= 2.71 \left(\text{nearly 3} \right)$$

Patients arrive at a clinic at the sate of 30 Patients per hour. The waiting hall can not accommodate more than 14 Patients. It takes 3 minutes on the average to examine a patient.

- (1) Find the probability that an arriving patient
- need not wait. Find the Probability that an arriving patrent finds a vacant seat in the hall.

Sol: Arrival rate =
$$\lambda = 30$$
 per hour
Service rate = $\lambda = 20$ per hour
 $e = \frac{\lambda}{10} = \frac{30}{10} = 1.5$ (0 > 1)

- (i) An amiving patient need not wait if the system is empty $e^{-1} = \frac{1.5-1}{e^{N+1}-1} = 0.001$
- (ii) an arriving pottent finds a vacant seat if the number of patients in the system is less that 14.

Hence the Diegired Probability = PotP,+P2+...-
$$tP_{L3}$$

= $1-P_{L4}$ 14
= $1-e^{t}P_{0} = 1-(0.001)(1.5)$
= $1-0.29 = 0.71$

A foreign bank e's considering opening a drive-in PB window for customer service. Management estimates that 604) swarp Customers will arrive for service at the rate of 12 fer hr. Service, find: (isi) Average waiting. Time in the line

The Jeller cohom it is Considering to staff the windows can serve customers at the rate of one every three menutes. Assuming Poisson assivals and Exponential (i) utilization of teller (ii) Averige number in the system (iv) Average waiting time in the system. Sol given data: arrival route, $\lambda = 12$ Per hour Service Ilme = 3 min per customent Soulce rate = 20 per ho. utilization of teller $e = \frac{1}{10} = \frac{3}{5} = 0.6$ Average number in the System, Ls (ii) $L_S = \frac{e}{1-e} = \frac{0.6}{1-0.6} = \frac{0.6}{0.4} = \frac{3}{2}$ customens. Average coasting time in the line: Wg, (iii) Lq, = > Wq, Ls = Lq1+2 $\frac{3}{2} = \frac{15-6}{4} = \frac{9}{10}$ $\frac{3}{2} = \frac{3}{2} - \frac{3}{5} = \frac{15-6}{10} = \frac{9}{10}$ $W_{q} = \frac{L_{q}}{\lambda} = \frac{9/10}{12} = \frac{3}{10} \times \frac{1}{12} = \frac{3}{40} \text{ hr}$ 4 3 x60 mon 4 4 min Average waiting time in the system, Ws hs= >ws $w_{\rm S} = \frac{3/2}{h} + r = \frac{3}{2} \times \frac{1}{12} + hr = \frac{3}{2} \times \frac{1}{12} + hr = \frac{1}{2} \times \frac{1}{1$

=7.5 min

At a cycle repair shop on an average, a customer arrives every 5 minutes and on an average the service time is 4 min per customer. Suppose that the inter arrival time follows to 188 on distribution and the service times are exponentially distributed. and the service times are exponentially distributed. Find Ls, Lq, ws, wq, shop busy and idle find Ls, Lq, ws, wq, that there is only one percentages. Assuming that there is only one server.

Sol: given data:

Inter aminal time = 5 min arrival rute, $\lambda = 12$ Per hr average Service time = 4 min Service rute L = 15 per hr.

(i) $\frac{12}{15} = 0.8$ $\frac{1}{15} = 0.8$ $\frac{1}{15} = 0.8$

(ii) Average Number of Customers in the System $Ls = \frac{C}{1-C} = \frac{0-8}{1-0-8} = \frac{0-8}{0-2} = 4 \text{ customers}.$

(iii) Average Number of customers In the queue, Lq,
Lq = Lq, + 1/14

4 = Lq, + 0.8

Ly = 4-0-8 = 3-2

Ly = 4-0-8

Average waiting time of a customer in

the line, log $\Rightarrow \log = \frac{L_{q}}{1} = \frac{3.2}{12} \text{ hr}$ $L_{q} = \lambda \log_{q} \Rightarrow \log = \frac{1}{1} = \frac{3.2}{10} \text{ hr}$