IEOR 3106: Introduction to Operations Research: Stochastic Models

Fall 2013, Professor Whitt

Homework Assignment 5: Tuesday, October 8

Due on Tuesday, October 15.

Read Chapter 5: Sections 5.1-5.3, up to (but not including) Example 5.16 on page 322 of 10th edition (on p. 313 of the 9th edition). You may also omit Examples 5.7 and 5.9.

Do the following exercises at the end of Chapter 5. As usual, you need not turn in the ones with answers in the back.

1. Hint: For (b), recall the lack-of-memory property in Section 5.2.2.

2.

3.

4.

5.

7. (Answer in back.)

9. (Hint: Start by considering whether or not machine 1 fails before time t.)

11.

26.