

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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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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Table of Contents Kittel Chapter 7 Solutions

1. Understanding the eBook Kittel Chapter 7 Solutions
 - The Rise of Digital Reading Kittel Chapter 7 Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Kittel Chapter 7 Solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Kittel Chapter 7 Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Kittel Chapter 7 Solutions
 - Personalized Recommendations
 - Kittel Chapter 7 Solutions User Reviews and Ratings
 - Kittel Chapter 7 Solutions and Bestseller Lists
5. Accessing Kittel Chapter 7 Solutions Free and Paid eBooks
 - Kittel Chapter 7 Solutions Public Domain eBooks
 - Kittel Chapter 7 Solutions eBook Subscription Services
 - Kittel Chapter 7 Solutions Budget-Friendly Options

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 - ePub, PDF, MOBI, and More
 - Kittel Chapter 7 Solutions Compatibility with Devices
 - Kittel Chapter 7 Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Kittel Chapter 7 Solutions
 - Highlighting and Note-Taking Kittel Chapter 7 Solutions
 - Interactive Elements Kittel Chapter 7 Solutions
8. Staying Engaged with Kittel Chapter 7 Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Kittel Chapter 7 Solutions
9. Balancing eBooks and Physical Books Kittel Chapter 7 Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Kittel Chapter 7 Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Kittel Chapter 7 Solutions
 - Setting Reading Goals Kittel Chapter 7 Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Kittel Chapter 7 Solutions
 - Fact-Checking eBook Content of Kittel Chapter 7 Solutions
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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