

## ISyE 2027 Test 3

Calculators, notes, and books are not allowed. Put your name on both sides of this sheet. Please stop when time is up. You may leave terms like  $\binom{52}{5}$  and  $e^{-2}$  in your answers.

1. (30 points) For each of the following, which approximation would be most appropriate: Gaussian with a continuity correction, Gaussian without a continuity correction, a Poisson approximation, or none of the above.
  - (a) The number of grand prize winning tickets in the next mega-millions lottery.
  - (b) The total weight of 100 bales of hay.
  - (c) The total number of people in the next 25 cars.
2. (30 points) Let  $X$ ,  $Y$ , and  $Z$  be independent Poisson random variables with means 2, 3, and 4, respectively.
  - (a) Compute  $\mathbb{P}\{X = 1\}$ .
  - (b) Compute  $\mathbb{P}\{X + Y = 1\}$ .
  - (c) Compute  $\text{Cov}(X + Y, Y + Z)$ .
3. (30 points)

The length of time  $T$  to process a part has c.d.f.  $F(t) = t^3/8$  for  $0 \leq t \leq 2$ .

  - (a) Determine the probability that the processing time is less than 1.
  - (b) Compute the mean processing time.
  - (c) Compute  $\mathbb{E}\left[\frac{1}{T^2}\right]$ .
4. (30 points) Suppose we have a miniload automated storage/retrieval system with a storage rack that is 100 feet long and 50 feet high. Assume that there are two motors: one moving the mast horizontally at 2 feet per second and one moving the load handler vertically at 1 foot per second. Let  $T$  be the length of time for the load handler to go from the origin to a random location  $(X, Y)$  in the rack. Assume that  $(X, Y)$  is uniformly distributed over the rack face.
  - (a) Give an expression for  $T$  in terms of  $X$ ,  $Y$  and the speeds of the two motors. Assume that  $T$  is the longer of the time to move the mast horizontally and the time to move the load handler vertically.
  - (b) Determine the c.d.f. of  $T$ .
  - (c) Compute  $\mathbb{P}\{X^2 + Y^2 < 49\}$ .
5. (30 points) There are two servers. Hiba has just started service at server 1, while Daniella has just started service at server 2. Hiba's service time at server 1 is exponentially distributed with mean 1/4 hour. Daniella's service time at server 2 is exponentially distributed with mean 1/6 hour. Daniella's service time and Hiba's service time are independent.
  - (a) What is the probability that Hiba finishes service before Daniella?
  - (b) What is the expected time *in minutes* until the first person finishes?
  - (c) What is the expected time *in minutes* until the second person finishes?
6. (30 points) Peter needs to process 25 jobs. The processing times of the 25 jobs are i.i.d. with mean 4 minutes and variance 9 minutes<sup>2</sup>.
  - (a) What is the mean time in minutes to process all 25 jobs?
  - (b) What is the standard deviation in minutes of the time to process all 25 jobs?
  - (c) Accurately approximate the probability that Peter finishes all 25 jobs within 2 hours and 10 minutes.