

**M/M/1** This is a summary of formulas in the *Elementary Queuing Analysis* lecture note.

$$\text{(utilization)} \rho = \frac{\lambda}{\mu} \begin{array}{l} \text{(arrival rate)} \\ \text{(departure/service rate)} \end{array} \quad \text{(service time)} T_s = \frac{1}{\mu} = \frac{\rho}{\lambda}$$

Rates are given in “number of requests per unit time,” e.g. requests per second.

$$\begin{aligned} \text{(expected users in system)} q &= w \text{ (num. waiting)} + \rho \text{ (num. serviced)} \\ \text{(total time in system)} T_q &= T_w \text{ (waiting time)} + T_s \text{ (service time)} \end{aligned}$$

$$\begin{aligned} q &= \frac{\rho}{1-\rho} & w &= \frac{\rho^2}{1-\rho} \\ T_q &= \frac{q}{\lambda} = \frac{1}{\mu(1-\rho)} & T_w &= \frac{w}{\lambda} = \frac{\rho}{\mu(1-\rho)} \end{aligned}$$

**Modifying the mean and variance of PRNG** Given  $X_1, X_2, \dots, X_N$  where  $X_i$  is a sample from a PRNG, we know that:

$$\bar{X} = \frac{1}{N} \sum_{i=1}^N X_i \quad S^2 = \frac{1}{N-1} \sum_{i=1}^N (X_i - \bar{X})^2$$

What if we want to modify  $\bar{X}$  and  $S$  from the PRNG by some constant? Let’s say we want to offset  $\bar{X}$  by  $a$  and scale  $S$  by  $b$ .

$$\begin{aligned} a + \bar{X} &= a + \left( \frac{1}{N} \sum_{i=1}^N X_i \right) & (bS)^2 = b^2 S^2 &= \frac{b^2}{N-1} \sum_{i=1}^N (X_i - \bar{X})^2 \\ &= \left( \sum_{i=1}^N \frac{a}{N} \right) + \left( \frac{1}{N} \sum_{i=1}^N X_i \right) & &= \frac{1}{N-1} \sum_{i=1}^N b^2 (X_i - \bar{X})^2 \\ &= \left( \frac{1}{N} \sum_{i=1}^N a \right) + \left( \frac{1}{N} \sum_{i=1}^N X_i \right) & &= \frac{1}{N-1} \sum_{i=1}^N (bX_i - b\bar{X})^2 \\ &= \frac{1}{N} \sum_{i=1}^N (a + X_i) \end{aligned}$$

Let  $X'_i = a + bX_i$  for  $1 \leq i \leq N$ . Show what is  $\bar{X}'$  and  $S'^2$ . This should give you an idea how to modify the mean and variance of any PRNG.