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$$P(W_4 \leq 2)$$

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$$P(W_4 \leq 2) = 1 - e^{-2}$$

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Question a) See page 289. The time between two calls in a Poisson process is exponentially distributed (page 289). Using the notation of page 289 with  $\lambda = 1$  we get

$$P(W_4 \leq 2) = 1 - e^{-2} = 0.8647$$

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Question b) The distribution of the time to the arrival of the fourth call is a Gamma  $(4, \lambda)$  distribution.

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$$P(T_4 \leq 5)$$

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$$P(T_4 \leq 5) = 1 - e^{-5} \left( 1 + 5 + \frac{25}{2} + \frac{125}{6} \right)$$

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$$P(T_4 \leq 5) = 1 - e^{-5} \left( 1 + 5 + \frac{25}{2} + \frac{125}{6} \right) = 1 - \frac{118}{3} e^{-5}$$

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Question c) Using (3) page 286

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$$E(T_4)$$

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$$E(T_4) = \frac{4}{\lambda}$$

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Question c) Using (3) page 286

$$E(T_4) = \frac{4}{\lambda} = 4$$