MSG800/MVE170 Basic Stochastic Processes Fall 2011

List of Errata for Hsu's book, Version 13 December

Equation 2.41. $F_X(X)$ should be $F_X(x)$.

Page 60. On row six $|x|$ should be $\lfloor x \rfloor$.

Problem 4.100. X'' should be corrected to X^n.

Equation 5.28 is wrong as is the proof of (another version of) that formula in Problem 5.25: The second equality in the three line equation on the middle of page 234 is erroneous. To see this we may send $x_{n-1} \to \infty$ on both sides of the equation to obtain

$$F_X(x_1, \ldots, x_{n-2}, x_n; t_1, \ldots, t_{n-2}, t_n) = F_X(x_n; t_n) \times F_X(x_1, \ldots, x_{n-2}; t_1, \ldots, t_{n-2}),$$

which is to say that $X(t_n)$ is independent of $X(t_1), ..., X(t_{n-2})$. This is absurd as this need not hold at all for a Markov process (as is e.g., exemplified by a Poisson process).

A correct version of Equation 5.28 is the formula for PMF's given in Problem 5.88.

Equation 5.29. It should be $E[X(t_i)]$ instead of just $E[X(t_i)$.

Page 215. On row three from the bottom (Prob. 5.74) should be (Prob. 5.94).

Lemma 5.8.1. It should be T_1 and T_2 instead of n_1 and n_2, respectively.

Problem 5.37. It should be $\gcd\{2, 4, 6, \ldots\}$ instead of $\gcd\{2, 5, 6, \ldots\}$.

Problem 5.70. On row two the alternative possible value of X_i should not be 0 but -1 with probablity $q = 1 - p$. Such a random variable is not called Bernoulli distributed.

Problem 5.72. On row 11 it should be $n\,(n-1)$ instead of $n\,(n-1)/2$.

Problem 5.74. On row 7 it should be $(n+2-k)/(n+2)$ instead of $(n+2+k)/(n+2)$.

Problem 5.76. Change $E(|g(Xn|)$ to $E(|g(X_n)|)$.

Problem 5.77. The calculation on row four of the problem should be corrected to

$$\mathbf{E}\{|X_n|\} = \mathbf{E}\big\{|\mathbf{E}\{X\,|\,F_n\}|\big\} \le \mathbf{E}\big\{\mathbf{E}\{|X||\,F_n\}\big\} = \mathbf{E}\{|X|\} < \infty.$$

The initial condition should be $\mathbf{E}\{|X|\} < \infty$ instead of $\mathbf{E}\{X\} < \infty$ accordingly.

Problem 5.78. Theorem 5.82 should be Theorem 5.8.2 at two occurances.

Problem 5.79. On row 8 of page 265 a } is missing.

Problem 5.81. On row 11 of page 266 s_n should be S_n.

Problem 5.82. It should be $X(t) - \lambda\, t$ instead of $x(t) - \lambda\, t$ at two places.

Page 288. On row eight $E[X(s)]X(\beta)]$ should be $E[X(s)X(\beta)]$.

Equation 9.20. In the sum it should be $(s\rho)^n$ instead of just $(s\rho)$.

Equations 9.22 and 9.36. Correct p to ρ in the former and ρ_0 to p_0 in the latter.

Equation 9.39. On the right-hand side L_q should be divided by $\lambda_e = \lambda\,(1-p_K)$.

Problem 9.13. On row nine (9.16) should be (9.17). In the evaluation of W_q at the end $-1/\mu = -3$ has been forgotten in the middle term (but the answer 6.39 min is right).

Problem 9.16. The "balance equation" (9.2) $L = \lambda\,W$ holds for all steady-state queues provided that we set the total time spent in the system to zero for customers arriving when the system is full for queues with $K < \infty$, i.e., if we interpret the fact that customers arriving to a full system bounces away as that they spend zero time in system.

If we instead (as is custom and as is done in the book) define W as the expected total time spent in the system for customers that really join the system, then we must divide the W from the previous paragraph by $1-p_K$ to get this W. And then we have Equation 9.31 $L = \lambda\,(1-p_K)\,W$ for this alternative (and customary) definition of W.

In Problem 9.16 the sum in the last equation of page 362 should only run to $K-1$, giving $W_q = (L - K\,p_K)/\mu$. The sum in first formula on page 363 should also only run to $K-1$ giving $W = (L+1-(K+1)\,p_K)/\mu$. Now, here we are dealing with the first definition of W from above, i.e., we assign zero time in the system for bouncing customers and let that zero influence the mean value W, so that $L = \lambda\,W$ for this W.

As we want the customary definition of W to be the expected total time spent in the system for customers that really joins the system we have to divide the W obtained in the previous paragraph by $1-p_K$ giving the following correct version of Equation 9.59: $W = (L+1-(K+1)\,p_K)/(\mu\,(1-p_K))$. The corresponding correct version of Equation 9.58 is $W_q = (L+1-(K+1)\,p_K)/(\mu\,(1-p_K)) - 1/\mu = (L-K\,p_K)/(\mu\,(1-p_K))$.

Problem 9.18. On row three from the bottom p^m should be ρ^m.

Problem 9.29. Hsu has used the faulty Equation 9.59 (see above) to obtain $W = (L+1)/\mu = \ldots = 0.336$ hours $= 20.15$ minutes, while a correct answer comes from using the correct version of that formula from above $W = (L+1-(K+1)\,p_K)/(\mu\,(1-p_K)) = (L-K\,p_K)/(\mu\,(1-p_K)) + 1/\mu = 7/57+1/6 = 0.289$ hours $= 17.4$ minutes (or from using Equation 9.31). The answer to task b is $W_q = W-1/\mu = W-10$ minutes $= 7.4$ minutes.

Problem 9.30. The correct answer is 3.