

Question 39

In a complex electrical system, voltage spikes occur according to a Poisson process at an average rate of one spike every eighteen minutes.

Do not write
in this margin

- (a) Find the expected number of spikes to occur over an interval of one hour, and calculate the probability that over this interval there are at least two spikes.

$$\lambda t = \frac{1}{18} \times 60 = 3.333$$

$$\begin{aligned} 1 - P(0) - P(1) \\ = 1 - e^{-3.333} - e^{-3.333} \times 3.333 \\ = 1 - 0.03569 - 0.1189 = 0.8454 \end{aligned}$$

- (b) Find the median time between spikes.

[5]

$$0.5 = 1 - e^{-\lambda t}$$

$$\text{or } e^{-\lambda t} = 0.5$$

$$-\lambda t = -0.6931$$

$$t = \frac{-0.6931}{1/18} = 12.48 \text{ min}$$

[END OF QUESTION PAPER]