

Historical Starting Points

1) Simeón Denis Poisson, 1835 :

Recherches sur la probabilité des jugements en matière criminelle et en matière civile.

Basic result: if the mean time of arrival to a Court House is λ , then the probability of the event

{k files arrives to the Court House in a time interval of t units}

is given by

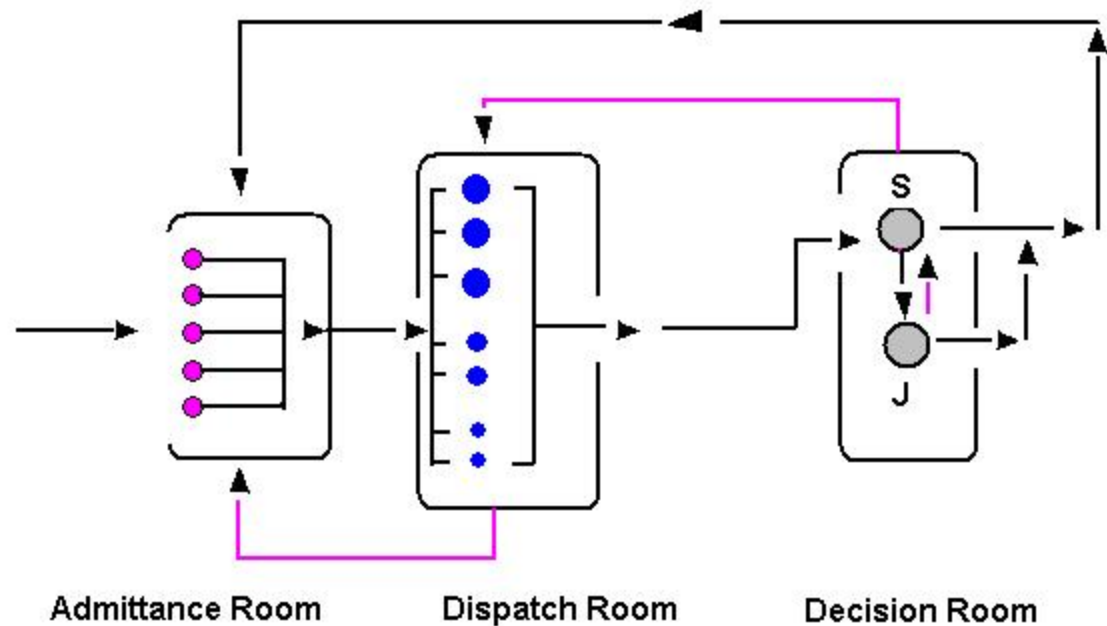
$$P(k, \lambda, t) = \frac{(\lambda t)^k}{k!} e^{-\lambda t}$$

2) Agner Erlang, 1919 :

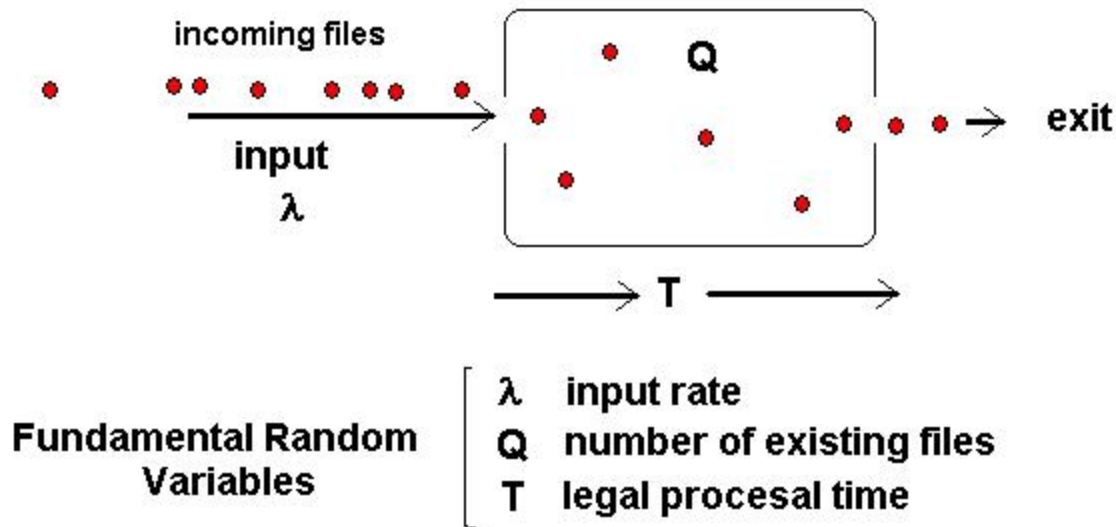
Solutions of Some Probability Problems of Significance for Automatic Telephone Exchanges.

In this paper, Erlang introduces the probability distribution which nowadays bears his name.

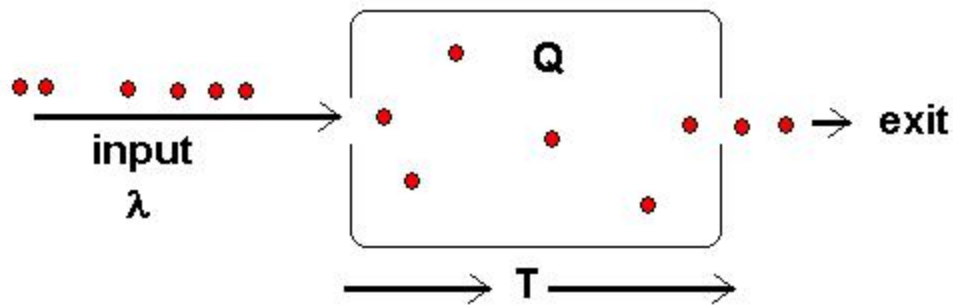
A model for a Civil Court suitable for Queueing Theoretical Techniques



The Civil Court House as Black Box



The Black Box is really not so black



The mean values $\bar{\lambda}$, \bar{Q} , \bar{T} , are not independent. They are linked by Little's Theorem: (1961):

$$\bar{Q} = \bar{\lambda} \bar{T}$$

The Chapman Kolmogorov Equations, II

If $\sum_{j=1}^m p_{i,j} = 1$, then the matrix $\vec{\Pi}(t)$ is called a

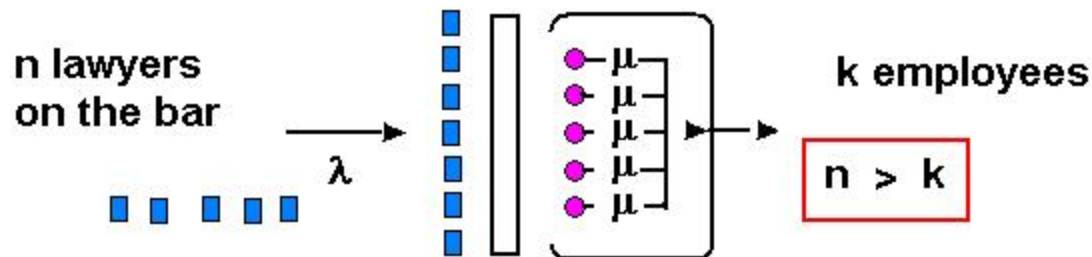
Markov matrix, or a stochastic matrix, or simply a probability matrix.

Then, it can be shown, under reasonable hypothesis that

$$\frac{d\pi_i(t)}{dt} = \sum_j \pi_j(t) \mu_j p_{ji} - \pi_i(t) \mu_i$$

(Ch-K equations) have time dependent and steady state solutions. The latter are used in our queueing models.

A close look to the Admittance Room



The written files enter the Admittance Room with rate λ according to a Poisson process. There are n employees with common service rate μ . Both hypothesis are plausible and experimentally proven to be correct.

- 1) Are the n employees enough to handle in a reasonable time the incoming flow of lawyers?
- 2) Is the length of the bar enough for the same task?

**First model available: the (M, M, n) queue
(Usual bank service queue)**

The trick we found first workable was to consider the n places available in the bar as intrinsic servers of the system. With this idea the literature provides close expressions related to the second question in the preceding plate.

The steady state solution of the equations that govern the system requires that

$$n > \left[\frac{\lambda}{\mu} \right] + 1$$

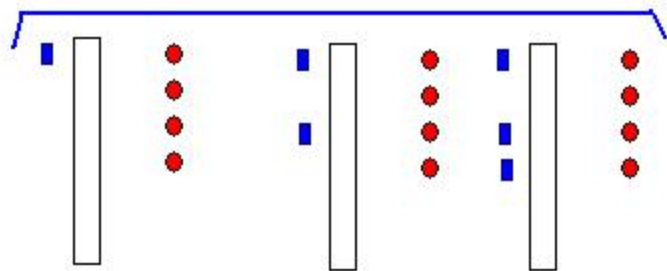
This inequality allows to obtain the minimum length for the bar.

A more realistic approach to the Admittance Room

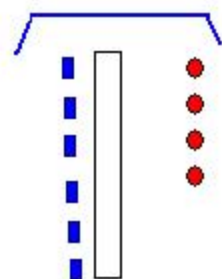
The model that fits almost a perfect description of the Admittance Room in a Civil Court House is the so called (M, M, k, n) model. This means that we have now k servers (the existing employees) that offer service until the queue length reaches the value n (the linear capacity of the bar). Then the system stops offering service until a lawyer in the bar leaves it. Then the system starts again.

This model is a refinement of the latter, but requires more measurements. At present time, jointly with Roberto Depaoli, we are developing the application of the model.

service time



end of service



A possible Miró



A civil demand is established about the authenticity of the painting shown at the left. The Judge needs help, because he is not an art expert. So a couple of art specialists are officially summoned to offer an opinion.

What is the role of math in this problem? Is it possible from this point of view to offer some help? Somebody tells His Honor that he knows a mathematician who is interested in this type of questions. Then, a third expert appears to generate more confusion.

(Klir and Folger, 1988)

Some Fuzzy Logic Tools, I.

The following sets are crisp sets, not fuzzy sets:

X is the sets of all paintings.

M is the set of all paintings by Miró.

D is the set of all the paintings of Miró's disciples.

C is the set of all couterfeits of Miró's paintings.

A basic probability assignment is a function

$$m : P(X) \rightarrow [0, 1] \quad \text{such that}$$

$$m(\emptyset) = 0 \quad \text{and} \quad \sum_{A \in P(X)} m(A) = 1$$

(Observe that m IS NOT a probability distribution)

Some Fuzzy Logic Tools, II

Then, given a basic assignement m a belief measure is uniquely determined by

$$Bel(A) = \sum_{B \subseteq A} m(B)$$

- i) $m(B)$ is interpreted as the degree of evidence supporting the claim that a specific element of X belongs to B , but not to any special subset of B .
- ii) $Bel(A)$ represents the total evidence or belief that the element in question belongs to the set A , as well to the various special subsets of A .

($Bel(A)$ is an example of a fuzzy measure)

Some Fuzzy Logic Tools III

Then, evidence obtained by two independent art experts are expressed by two probability assignments m_1 and m_2 , on some power set $P(X)$. These assignments produce a joint basic assignment $m_{1,2}$ by means of Dempster's formula:

$$m_{1,2}(A) = \frac{\sum_{B \cap C = A} m_1(B) \cdot m_2(C)}{1 - K}$$

where $A \neq \emptyset$ and $K = \sum_{B \cap C = \emptyset} m_1(B) \cdot m_2(C)$