1.(a) The expressions are:

$$E_{S} = 1 + E_{M}$$

$$E_{M} = 1 + \frac{1}{4}E_{M} + \frac{3}{4}E_{D}$$

$$E_{D} = 1 + \frac{1}{2}E_{D} + \frac{1}{4}E_{M} + \frac{1}{4} \times 0$$

Basic simplification gives the following equations:

$$E_S = 1 + E_M \tag{1}$$

$$3E_M = 4 + 3E_D \tag{2}$$

$$E_D = 2 + \frac{1}{2}E_M \tag{3}$$

Solving:

(3) in (2):
$$3E_M = 4 + 3\left(2 + \frac{1}{2}E_M\right)$$

 $\Rightarrow \left(3 - \frac{3}{2}\right)E_M = 4 + 3 \times 2$
 $E_M = \frac{20}{3} = 6.67$ courses.

Substituting in (3),

$$E_D = 2 + \frac{1}{2} \times \frac{20}{3} = \frac{16}{3} = 5.33$$
 courses, as stated.

Substituting in (1):

$$E_S = 1 + \frac{20}{3} = \frac{23}{3} = 7.67$$
 courses in total.

The final answers are:

$$E_S = 7.67, \qquad E_M = 6.67, \qquad E_D = 5.33.$$
 (8)

(b) The Main and Dessert courses each take an average of 5 minutes. Only Main and Dessert courses occur after the first entry into state Main.

Thus the total expected time, starting from first entry into state Main, is 5 minutes times the total expected #courses, starting from first entry into state Main:

 $\mathbb{E} \{ \text{time starting from first entry into state Main} \} = 5E_M = 5 \times \frac{20}{3} = \frac{100}{3} \text{ minutes.}$

For the total expected time, we just need to add the 3 minutes expected time for one Soup course:

$$\mathbb{E}\left\{\text{total time}\right\} = 3 + \frac{100}{3} = \frac{109}{3} = 36.3 \text{ minutes.}$$
 (3)

(c) Define the following expectations:

 $D_S = \mathbb{E} \{ \# \text{desserts before stop, starting at entry into state Soup} \}$ $D_M = \mathbb{E} \{ \# \text{desserts before stop, starting at entry into state Main} \}$ $D_D = \mathbb{E} \{ \# \text{desserts before stop, starting at entry into state Dessert} \}.$

Using first-step analysis, the equations are:

$$D_S = D_M$$
$$D_M = \frac{1}{4}D_M + \frac{3}{4}D_D$$
$$D_D = 1 + \frac{1}{2}D_D + \frac{1}{4}D_M$$

Basic simplification gives the following:

$$D_S = D_M \tag{4}$$

$$D_M = D_D \tag{5}$$

$$D_D = 1 + \frac{1}{2}D_D + \frac{1}{4}D_M \tag{6}$$

(4)

Substitute (5) into (6)
$$\Rightarrow D_D = 1 + \frac{1}{2}D_D + \frac{1}{4}D_D$$

 $\Rightarrow \frac{1}{4}D_D = 1$
 $\therefore D_D = 4$ desserts.

The expected number of desserts that the student eats is $D_S = 4$.

2.(a) The redrawn diagram is below:



Define the following probabilities:

 $p_M = \mathbb{P} \{ \text{end in state } LM, \text{ starting from state Main} \}$ $p_D = \mathbb{P} \{ \text{end in state } LM, \text{ starting from state Dessert} \}.$

We wish to find p_M . Using first-step analysis, the equations are:

$$p_M = \frac{1}{2} + \frac{1}{2}p_D$$
$$p_D = \frac{1}{4}p_M$$

Substituting $p_D = \frac{1}{4}p_M$ into the expression for p_M :

$$p_M = \frac{1}{2} + \frac{1}{2} \times \frac{1}{4} p_M$$
$$\Rightarrow (1 - \frac{1}{8}) p_M = \frac{1}{2}$$
$$\Rightarrow p_M = \frac{4}{7}.$$

The answer is:

$$p_M = \mathbb{P}(\text{last course eaten is a Main}) = \frac{4}{7}.$$
 (6)

(b)

$$\mathbb{P}(\# \text{desserts} > 1) = 1 - \mathbb{P}(\# \text{desserts} = 0) - \mathbb{P}(\# \text{desserts} = 1).$$

Using the diagram:

$$\mathbb{P}(\# \text{desserts} = 0) = \frac{1}{2}$$

Similarly, to get exactly one dessert, we must enter state Dessert exactly once, following which we must either stop immediately, or return to state Main and then stop. So:

$$\mathbb{P}(\# \text{desserts} = 1) = \frac{1}{2} \left(\frac{3}{4} + \frac{1}{4} \times \frac{1}{2} \right)$$
$$= \frac{7}{16}.$$

Thus:

$$\mathbb{P}(\# \text{desserts} > 1) = 1 - \mathbb{P}(\# \text{desserts} = 0) - \mathbb{P}(\# \text{desserts} = 1)$$
$$= 1 - \frac{1}{2} - \frac{7}{16}$$
$$= \frac{1}{16}.$$

The probability that the lecturer eats more than one dessert is $\frac{1}{16}$. (3)

Total: 24