

Time Concept

- *physical time:* time in the physical system
 Noon, Oct. 14, 2008 to noon Nov. 1, 2008
- simulation time: representation of physical time within the simulation
 - floating point values in interval [0.0, 17.0]
 - Example: 1.5 represents one and half hour after physical system begins simulation
- *wallclock time:* time during the execution of the simulation, usually output from a hardware clock
 8:00 to 10:23 AM on Oct. 14, 2008

Discrete Event Simulation Computation



DES: No Time Loop

- Discrete event simulation has no time loop
 There are events that are scheduled.
 - At each run step, the next scheduled event with the *lowest* time schedule gets

processed.

The current time is then *that* time, the time when that event is supposed to occur.

Accurate simulation compared to discretetime simulation

Key: We have to keep the list of scheduled events *sorted* (in order)

UCF

Stands For Opportunity

Variables

Time variable t Simulation time Add time unit, can represent physical time Counter variables Keep a count of times certain events have occurred by time t System state (SS) variables We use queuing systems in introducing DES

Basic Queuing Definition

Queuing system:

a buffer (waiting room),

- service facility (one or more servers)
- a scheduling policy (first come first serve, etc.)
- We are interested in what happens when a stream of customers (jobs) arrive to such a system
 - □ throughput,
 - sojourn (response) time,
 - Service time + waiting time
 - number in system,
 - server utilization, etc.

Terminology

- A/B/c/K queue
 - A arrival process, interarrival time distr.
 - B service time distribution
 - c no. of servers
 - K capacity of buffer

Does not specify scheduling policy

Standard Values for A and B

- M exponential distribution (M is for Markovian)
 - also says "Poisson Arrival", or "Poisson Departure"
- D deterministic (constant)
- GI; G general distribution
- M/M/1: most simple queue
- M/D/1: expo. arrival, constant service time
- M/G/1: expo. arrival, general distr. service time

Some Notations



C_n: custmer n, n=1,2,...
a_n: arrival time of C_n
d_n: departure time of C_n
α(t): no. of arrivals by time t
δ(t): no. of departure by time t
N(t): no. in system by time t
N(t)=α(t)- δ(t)

Subroutine for Generating T_s

- Homogeneous Poisson arrival • T_s : the time of the first arrival after time s.
 - 1. Generate U that follows (0,1) uniform distr.
 - 2. Let t=s $\ln(U)/\lambda$
 - 3. Set T_s=t and stop

M/G/1 Queue

Variables:

Time: t

Counters:

- N_A: no. of arrivals by time t
- \square N_D: no. of departures by time t
- System state: n no. of customers in system at t
- eventNum: counter of # of events happened so far

Events:

- Arrival, departure (cause state change)
- Event list: EL = t_A, t_D
 - t_A: the time of the next arrival after time t
 - \square \hat{T}_D : departure time of the customer presently being served

Output: A(i): arrival time of customer i D(i): departure time of customer I SystemState, SystemStateTime vector: SystemStateTime(i): i-th event happening time SystemState(i): the system state, # of customers in system, right after the i-th event.

Initialize:

Set SS n=0

- □ Generate T_0 , and set $t_A = T_0$, $t_D = \infty$
- Service time is denoted as r.v. Y

$$\Box t_{D} = Y + T_{0}$$

If (t_A≤ t_D) (Arrival happens next) t=t_A (we move along to time t_A) N_A = N_A+1 (one more arrival) n= n + 1 (one more customer in system) Generate T_t, reset t_A = T_t (time of next arrival) If (n=1) generate Y and reset t_D=t+Y (system had been empty before without t_D determined, so we need to generate the service time of the new customer)

Collect output data:

- \square A(N_A)=t (customer N_A arrived at time t)
- o eventNum = eventNum + 1;
- SystemState(eventNum) = n;
- SystemStateTime(eventNum) = t;

If (t_D<t_A) (Departure happens next) t = t_D n = n-1 (one customer leaves) N_D = N_D+1 (departure number increases 1) If (n=0) t_D=∞; (empty system, no next departure time) else, generate Y and t_D=t+Y (why?)

Collect output data:

 D(N_D)=t
 eventNum = eventNum + 1;
 SystemState(eventNum) = n;
 SystemStateTime(eventNum) = t;

Summary

- Analyzing physical system description
- Represent system states
- What events?
- Define variables, outputs

Manage event list
Deal with each top event one by one