## UCF

## Stands For Opportunity

CDA6530: Performance Models of Computers and Networks

## Chapter 8: Statistical Simulation Discrete Event Simulation (DES)

## Time Concept

a 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

example: air traffic at an airport events: aircraft arrival, landing, departure


From: http://www.cc.gatech.edu/classes/AY2004/cs4230_fal1/lectures/02-DES.ppt

## 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)


## 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)
$\square$ 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
a throughput,
a 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
a M/D/1: expo. arrival, constant service time
- M/G/1: expo. arrival, general distr. service time


## Some Notations



- $C_{n}$ : custmer $n, n=1,2, \cdots$
- $a_{n}$ : arrival time of $C_{n}$
- $d_{n}$ : departure time of $C_{n}$
- $\alpha(\mathrm{t})$ : no. of arrivals by time t
- $\delta(\mathrm{t})$ : no. of departure by time t
a $\mathrm{N}(\mathrm{t})$ : no. in system by time t
- $\mathrm{N}(\mathrm{t})=\alpha(\mathrm{t})-\delta(\mathrm{t})$


## Subroutine for Generating $T_{s}$

- Homogeneous Poisson arrival
- $\mathrm{T}_{\mathrm{s}}$ : the time of the first arrival after time s.

1. Generate $U$ that follows $(0,1)$ uniform distr.
2. Let $\mathrm{t}=\mathrm{s}-\ln (\mathrm{U}) / \lambda$
3. Set $\mathrm{T}_{\mathrm{s}}=\mathrm{t}$ and stop

## M/G/1 Queue

- Variables:
- Time: t
- Counters:
- $\mathrm{N}_{\mathrm{A}}$ : no. of arrivals by time $t$
- $N_{D}$ : no. of departures by time $t$
- System state: $\mathrm{n}-\mathrm{no}$. of customers in system at t
a eventNum: counter of \# of events happened so far
- Events:
- Arrival, departure (cause state change)
- Event list: $E L=t_{A}, t_{D}$
- $t_{A}$ : the time of the next arrival after time $t$
- $T_{D}$ : 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:
$\square$ SystemStateTime(i): i-th event happening time
a SystemState(i): the system state, \# of customers in system, right after the i-th event.
- Initialize:
- Set $t=N_{A}=N_{D}=0$
- Set SS n=0
$\square$ Generate $T_{0}$, and set $t_{A}=T_{0}, t_{D}=\infty$
${ }_{\square}$ Service time is denoted as r.v. $Y$
$-\mathrm{t}_{\mathrm{D}}=\mathrm{Y}+\mathrm{T}_{0}$
- If ( $t_{A} \leq t_{D}$ ) (Arrival happens next)
a $t=t_{A}$ (we move along to time $t_{A}$ )
- $N_{A}=N_{A}+1$ (one more arrival)
a $\mathrm{n}=\mathrm{n}+1$ (one more customer in system)
- Generate $T_{t}$, reset $t_{A}=T_{t}$ (time of next arrival) a 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:
- $A\left(N_{A}\right)=t$ (customer $N_{A}$ arrived at time $t$ )
- eventNum = eventNum + 1;
- SystemState(eventNum) = n;
- SystemStateTime(eventNum) = t;


## - If $\left(t_{D}<t_{A}\right)$ (Departure happens next)

$\square \mathrm{t}=\mathrm{t}_{\mathrm{D}}$

- $\mathrm{n}=\mathrm{n}-1$ (one customer leaves)
- $N_{D}=N_{D}+1$ (departure number increases 1)
a If $(n=0) t_{D}=\infty$; (empty system, no next departure time)
else, generate $Y$ and $t_{D}=t+Y$ (why?)
- Collect output data:
$\square D\left(N_{D}\right)=t$
- eventNum = eventNum + 1;
$\square$ SystemState(eventNum) $=\mathrm{n}$;
- SystemStateTime (eventNum) $=\mathrm{t}$;


## Summary

- Analyzing physical system description
- Represent system states
- What events?
- Define variables, outputs
- Manage event list
- Deal with each top event one by one

