

Table of Contents

Chapter 1: Introduction to Simulation and Modeling	1
1.1 System Concepts.....	2
1.1.1 Definition of System.....	2
1.1.2 System Environment.....	2
1.1.3 System Boundary.....	2
1.1.4 Components of a System.....	3
1.1.5 State of the System.....	3
1.1.6 Types of Activities in a System.....	4
1.2 Types of Systems.....	4
1.3 Model of a System.....	6
1.4 Types of Models of a System	7
1.4.1 Physical (iconic) Models.....	7
1.4.2 Mathematical (logical) Models.....	8
1.5 Concepts of Simulation	9
1.6 Types of Simulation Models.....	9
1.7 Application Areas of Simulation.....	10
1.8 When Simulation is Appropriate and Not Appropriate.....	11
1.9 Advantages and Disadvantages of Simulation	12
1.10 Steps in a Simulation Study.....	13
Summary	15
References.....	16
Review Exercises	16
Multiple Choice Questions	16
Descriptive Questions.....	17
Chapter 2: Simulation Examples	27
2.1 Simulation Experiment.....	27
2.2 Simulation of a Static System.....	28
2.2.1 Monte Carlo Technique	28
2.2.2 Monte Carlo Examples	29
2.3 Simulation of Dynamic Systems.....	40
2.3.1 Queueing Systems.....	40
2.3.2 Inventory Systems	57
2.3.3 Reliability Problem.....	67
Summary	79
References.....	80
Review Exercises.....	80

Numerical Problems.....	80
Multiple Choice Questions	87
Descriptive Questions.....	89
Chapter 3: Discrete-Event Simulation (General Principles).....	93
3.1 Concepts of Discrete-Event Simulation	93
3.1.1 Activity	94
3.1.2 Delay.....	94
3.1.3 Activity versus Delay.....	95
3.2 Discrete-Event Simulation.....	95
3.2.1 Future Event List	95
3.2.2 Model Components.....	96
3.3 Event-Scheduling/Time-Advance Algorithm.....	97
3.4 World Views on DES.....	103
3.4.1 The Process-Interaction Approach.....	103
3.4.2 The Activity-Scanning Approach.....	104
3.5 The Manual Simulation Using Event-Scheduling Approach	106
3.6 List Processing.....	119
3.6.1 Basic Properties of List.....	119
3.6.2 Basic Operations	120
3.6.3 Data Structures.....	120
Summary	123
References.....	124
Review Exercises.....	124
Numerical Problems.....	124
Multiple Choice Questions	127
Descriptive Questions.....	128
Chapter 4: Mathematical and Statistical Models in Simulation.....	131
4.1 Why to Use Probability and Statistics for Simulation?	131
4.2 Review of Terminology and Concepts in Probability and Statistics	132
4.3 Useful Statistical Models	139
4.3.1 Queuing Systems.....	139
4.3.2 Inventory and Supply-Chain Systems.....	140
4.3.3 Reliability.....	140
4.3.4 Limited Data	141
4.4 Popular Discrete Distributions.....	141
4.4.1 Bernoulli Trials and Bernoulli Distribution	141
4.4.2 Binomial Distribution.....	143

4.4.3	Geometric Distribution.....	144
4.4.4	Negative Binomial Distribution	144
4.4.5	Poisson Distribution	145
4.5	Popular Continuous Distributions.....	147
4.5.1	Uniform Distribution.....	147
4.5.2	Exponential Distribution.....	148
4.5.3	Gamma Distribution.....	151
4.5.4	Erlang Distribution.....	152
4.5.5	Weibull Distribution	153
4.5.6	Normal Distribution.....	155
4.5.7	Lognormal Distribution.....	156
4.5.8	Triangular Distribution.....	157
4.6	Empirical Distribution.....	159
4.7	Poisson Process.....	161
4.7.1	Properties of Poisson Process.....	163
	Summary.....	163
	References.....	164
	Review Exercises.....	164
	Numerical Problems.....	164
	Multiple Choice Questions	166
	Descriptive Questions.....	167
Chapter 5: Queuing Models	171	
5.1	Characteristics of Queuing Systems.....	171
5.1.1	Calling Population.....	173
5.1.2	Arrival Process.....	173
5.1.3	System Capacity.....	174
5.1.4	Queue Behavior.....	175
5.1.5	Queue Discipline.....	175
5.1.6	Service Times and Service Mechanism	176
5.1.7	Queue Configuration	176
5.2	Queuing Notation.....	178
5.3	Long-Run Measures of Performance of Queuing Systems.....	179
5.3.1	Time-Average Number in System, L.....	180
5.3.2	Average Time Spent in System per Customer, w.....	181
5.3.3	The Conservation Equation – Little’s Law.....	182
5.3.4	Server Utilization.....	183
5.3.5	Costs in Queuing Problems.....	185

5.4	Steady-State Behavior of Infinite-Population Markovian Models	187
5.4.1	Single-Server Queue with Poisson Arrivals and Unlimited Capacity (M/G/1 and M/M/1).....	188
5.4.2	Multiserver Queues with Poisson Arrivals and Unlimited Capacity (M/M/c and M/G/c).....	189
5.4.3	Multiserver Queues with Poisson Arrivals and Limited Capacity (M/M/c/N/ ∞).....	194
5.5	Steady-State Behavior of Finite-Population Markovian Models (M/M/c/K/K).....	196
5.6	Networks of Queues.....	198
	Summary	200
	References.....	201
	Review Exercises.....	201
	Numerical Problems.....	201
	Multiple Choice Questions	204
	Descriptive Questions.....	206
Chapter 6:	Random Number Generation	209
6.1	Properties of Random Numbers.....	209
6.2	Pseudo Random Numbers.....	211
6.2.1	Techniques for Generating Pseudo Random Numbers	211
6.3	Tests for Random Numbers.....	223
6.3.1	Level of Significance.....	223
6.3.2	When to Use the Tests.....	224
6.3.3	Ways to Conduct the Tests.....	224
6.4	Tests for Uniformity.....	224
6.4.1	Kolmogorov-Smirnov Test (K-S Test)	224
6.4.2	Chi-Square Test.....	226
6.5	Tests for Independence.....	228
6.5.1	Runs Tests	228
6.5.2	Autocorrelation Test.....	241
6.5.3	Gap Test	244
6.5.4	Poker Test	246
	Summary	248
	References.....	248
	Review Exercises.....	249
	Numerical Problems.....	249
	Multiple Choice Questions	256
	Descriptive Questions.....	257

Chapter 7: Random Variate Generation	261
7.1 Inverse Transform Method.....	261
7.2 Inverse Transform Method for Continuous Distribution	262
7.2.1 Exponential Distribution.....	262
7.2.2 Uniform Distribution.....	263
7.2.3 Weibull Distribution.....	263
7.2.4 Triangular Distribution	264
7.2.5 Empirical Continuous Distribution	265
7.3 Inverse Transform Method for Discrete Distribution	268
7.3.1 Empirical Discrete Distribution.....	268
7.3.2 Discrete Uniform Distribution	270
7.3.3 Geometric Distribution.....	271
7.4 Direct Transformation Method	272
7.4.1 Direct Transformation for the Normal Distribution.....	272
7.4.2 Direct Transformation for the Lognormal Distribution.....	273
7.5 Convolution Method.....	274
7.6 Acceptance-Rejection Method.....	275
7.6.1 Poisson Distribution	276
7.6.2 Non-Stationary Poisson Process (NSPP)	278
7.6.3 Gamma Distribution.....	279
Summary	280
References.....	280
Review Exercises.....	281
Numerical Problems.....	281
Multiple Choice Questions	285
Descriptive Questions.....	286
Chapter 8: Input Modeling	289
8.1 Input Modeling Approaches	289
8.1.1 Trace-Driven Approach.....	290
8.1.2 Empirical Distribution Approach.....	290
8.1.3 Theoretical Distribution Approach.....	291
8.2 Steps in the Development of a Useful Model of Input Data.....	292
8.3 Data Collection	292
8.3.1 Recommendations for Improving Data Collection.....	293
8.4 Identifying the Distribution with Data	294
8.4.1 Histograms.....	294
8.4.2 Selecting the Family of Distribution	299
8.4.3 Quantile-Quantile Plots	302

x ► Table of Contents

8.5	Parameter Estimation.....	305
8.5.1	Sample Mean and Variance	305
8.6	Continuous Data in Class Intervals.....	307
8.7	Suggested Estimators.....	308
8.8	Goodness-of-Fit Tests	315
8.8.1	Chi-Square Goodness-of-Fit Test.....	315
8.8.2	Chi-Square with Equal Probabilities.....	318
8.8.3	Kolmogorov-Smirnov Goodness-of-Fit Test (K-S Test).....	319
8.8.4	p-Values and "Best Fits"	322
8.9	Selecting Input Models without Data.....	325
8.10	Covariance and Correlation.....	326
8.11	Multivariate Input Models.....	327
8.12	Time-Series Input Models.....	329
8.12.1	AR(1) Model.....	329
8.12.2	EAR(1) Model	330
	Summary	331
	References.....	332
	Review Exercises	332
	Numerical Problems.....	332
	Multiple Choice Questions	335
	Descriptive Questions	337
	Chapter 9: Verification and Validation	339
9.1	Terminologies.....	340
9.2	Model Building	340
9.3	Verification of Simulation Models.....	342
9.3.1	Common-Sense Techniques	342
9.3.2	Thorough Documentation.....	344
9.3.3	Trace	344
9.4	Calibration and Validation of Simulation Models	346
9.4.1	Naylor and Finger Approach.....	347
9.4.2	t-Test.....	351
9.4.3	Power of a Test.....	354
9.4.4	Input-Output Validation Using Historical Input Data.....	355
9.4.5	Input-Output Validation Using Turing Test.....	357
	Summary	358
	References.....	358
	Review Exercises.....	359

Numerical Problems.....	359
Multiple Choice Questions	359
Descriptive Questions.....	361
Chapter 10: Output Analysis for a Single System	367
10.1 Types of Simulations with Respect to Output Analysis	367
10.1.1 Terminating or Transient Simulation.....	367
10.1.2 Non-Terminating Simulation or Steady-State Simulation.....	368
10.2 Stochastic Nature of Output Data	369
10.3 Measures of Performance and Their Estimation.....	370
10.3.1 Point Estimation.....	370
10.3.2 Interval Estimation	371
10.4 Output Analysis of Terminating Simulations.....	372
10.4.1 Statistical Background-Within-Replication <i>versus</i> Across-Replication Data	372
10.4.2 Confidence Intervals with Specified Precision(ϵ)	374
10.4.3 Confidence-Interval for Quantiles.....	375
10.4.4 Estimating Probability and Quantile from Summary Data.....	377
10.5 Output Analysis of Steady-State Simulations.....	377
10.5.1 Initialization Bias in Steady-State Simulations.....	378
10.5.2 Statistical Background---Autocovariance and Autocorrelation	383
10.5.3 Replication Method for Steady-State Simulations.....	384
10.5.4 Confidence Intervals with Specified Precision(ϵ)	387
10.5.5 Batch Means for Interval Estimation.....	389
10.5.6 Confidence-Interval for Quantiles	392
Summary	392
References.....	392
Review Exercises.....	393
Numerical Problems.....	393
Multiple Choice Questions	395
Descriptive Questions.....	397
Chapter 11: Simulation of Computer Systems	401
11.1 Levels of Abstraction in Computer Systems.....	401
11.2 Simulation at Computer Network Level.....	402
11.2.1 Modeling the System Components	403
11.2.2 Modeling the Workload	404
11.3 Simulation at the Computer Subsystem Level	405
11.3.1 Simulation at the Processor Level.....	405
11.3.2 Simulation of Memory.....	406
11.3.3 Simulation of Disk	407

11.4	Simulation at the Combinational/Gate Level	407
	Summary	408
	References.....	408
	Review Exercises.....	408
	Numerical Problems.....	408
	Multiple Choice Questions	413
	Descriptive Questions.....	414
Chapter 12: Simulation of Manufacturing and Material Handling Systems.....		417
12.1	Manufacturing and Material Handling Systems.....	417
12.1.1	Modeling Features of Simulation.....	418
12.2	Goals of Simulations.....	419
12.2.1	Manufacturing Systems	420
12.2.2	Material Handling Systems.....	420
12.3	Performance Measures of Manufacturing System and Material Handling Systems	421
12.3.1	Performance Measures of Manufacturing Systems.....	421
12.3.2	Performance Measures for Material Handling Systems.....	422
12.4	Developing Valid and Credible Simulation Models.....	422
12.4.1	Modeling Downtimes and Failures	422
12.4.2	Modeling System Randomness.....	423
12.4.3	Design and Analysis of Simulation Experiments.....	424
12.5	Challenges in Simulation of Complex Systems.....	424
	Summary	424
	References.....	425
	Review Exercises	425
	Numerical Problems.....	425
	Multiple Choice Questions	426
	Descriptive Questions.....	427
Index.....		431