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3

Simulation Modeling and Analysis

Third Edition

仿真建模与分析

第 3 版

Averill M. Law
W. David Kelton



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Simulation Modeling and Analysis

THIRD EDITION

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LIST OF SYMBOLS

Notation or abbreviation	Page number of definition	Notation or abbreviation	Page number of definition
A_i	8	$F(x)$	29, 236
AR, ARMA	384	F^{-1}	338
ARTA	385	$\text{gamma}(\alpha, \beta)$	301
AV	598	$\text{geom}(p)$	322
A^T	380, 479	$GI/G/s$	96
Δb	335	$h(x)$	335
Bernoulli(p)	319	H_0	257
$\text{beta}(\alpha_1, \alpha_2)$	308	IID	12
$\text{bin}(t, p)$	321	$\text{JSB}(\alpha_1, \alpha_2, a, b)$	314
$B(\alpha_1, \alpha_2)$	308	$\text{JSU}(\alpha_1, \alpha_2, \gamma, \beta)$	316
$B(t)$	16	LIFO	95
C_{ij}	245	L	97
C_j	248	$L(\theta)$	343
Cor	246	$l(\theta)$	344
Cov	245	$L(t)$	97
CPU	129	$\text{LL}(\alpha, \beta)$	312
CRN	582	$\text{LN}(\mu, \sigma^2)$	307
cv	334	$M/E_2/1$	96
CV	604	$M/G/1$	96
d	97	$M/M/1$	28, 96
$d(n)$	13	$M/M/2$	96
$\hat{d}(n)$	13	$M/M/s$	96
df	255	MLE	343
D_i	8	$N(\mu, \sigma^2)$	305
$\text{DU}(i, j)$	320	$N(0, 1)$	306
$E(\cdot)$	243	$N_d(\mu, \Sigma)$	381
EAR	385	$\text{negbin}(s, p)$	324
Erlang	301	NORTA	482
$\text{expo}(\beta)$	300	$p(x)$	236
FIFO	13, 95	$p(x, y)$	241
$f(x)$	28, 237	$P(\cdot)$	236
$f(x, y)$	242	$\text{Pareto}(c, \alpha_2)$	397

Notation or abbreviation	Page number of definition	Notation or abbreviation	Page number of definition
Poisson(λ)	325	$\bar{X}(n)$	250
PT5(α, β)	310	$\bar{Y}_i(w)$	521
PT6($\alpha_1, \alpha_2, \beta$)	311	$z_{1-\alpha/2}$	254
Q	97	$\Gamma(\alpha)$	301
$q(n)$	14	ζ	287, 557
$\hat{q}(n)$	14	$\Lambda(t)$	391
$Q(t)$	14	λ	95, 390
(s, S)	60	$\lambda(t)$	390
S_i	8	μ	243
$S^2(n)$	250	$\mu, \hat{\mu}$	381
t_i	8	ν	257, 503
$t_{n-1, 1-\alpha/2}$	255	ρ	96
$T(n)$	14	ρ_{ij}	246
TES	385	ρ_j	248
triang(a, b, c)	317	σ	245
$u(n)$	16	σ^2	243
$\hat{u}(n)$	16	$\sum, \hat{\sum}$	381
U	28	$\Phi(z)$	254
$U(a, b)$	90, 299	$\chi^2_{k-1, 1-\alpha}$	359
$U(0, 1)$	28, 299	$\Psi(\hat{\alpha})$	302
$\text{Var}(\)$	243	ω	95
VRT	581	\wedge	13
Weibull(α, β)	303	\approx	254
w.p.	60	\in	17
w	97	\sim	299
$w(n), \hat{w}(n)$	50	$\xrightarrow{\mathcal{D}}$	345, 533
$\tilde{w}(n)$	50, 611	$\binom{t}{x}$	321
W_i	50	$\lfloor x \rfloor$	320
x_q	338	$\lceil x \rceil$	568
$x_{0.5}$	243	$\{ \}$	236
$\mathbf{x}, \mathbf{X}, \mathbf{X}_k$	380		
$X_{(i)}$	326		

PREFACE

The goal of this third edition of *Simulation Modeling and Analysis* remains the same as for the first two editions: To give a comprehensive and state-of-the-art treatment of all the important aspects of a simulation study, including modeling, simulation software, model verification and validation, input modeling, random-number generators, generating random variates and processes, statistical design and analysis of simulation experiments, and to highlight major application areas such as manufacturing. The book strives to motivate intuition about simulation and modeling, as well as to present them in a technically correct yet clear manner. There are many examples and problems throughout, as well as extensive references to the simulation and related literature for further study.

The book can serve as the primary text for a variety of courses; for example:

- A first course in simulation at the junior, senior, or beginning-graduate-student level in engineering, manufacturing, business, or computer science (Chaps. 1 through 4, and parts of Chaps. 5 through 9). At the end of such a course, the student will be prepared to carry out complete and effective simulation studies, and to take advanced simulation courses.
- A second course in simulation for graduate students in any of the above disciplines (most of Chaps. 5 through 12). After completing this course, the student should be familiar with the more advanced methodological issues involved in a simulation study, and should be prepared to understand and conduct simulation research.
- An introduction to simulation as part of a general course in operations research or management science (parts of Chaps. 1, 3, 5, 6, and 9).

For instructors who have adopted the book for use in a course, we have made available for download from the web site <http://www.mhhe.com/lawkelton> a variety of teaching support materials. These include a comprehensive set of solutions to the Problems, lecture slides, and all the computer code (including all the simulation models) in the book. Adopting instructors should contact their local McGraw-Hill representative for login identification and a password to gain access to the material on this site; local representatives can be identified by calling 1-800-338-3987, sending e-mail to mhcom@mcgraw-hill.com, or by the representative locator at <http://www.mhhe.com>.

The book can also serve as a definitive reference for simulation practitioners and researchers. To this end we have included detailed discussion of many practical examples gleaned in part from our own experiences and applications. We have also made major efforts to link subjects to the relevant research literature, both in print and on the web, and to keep this material up to date.

Prerequisites for understanding the book are knowledge of basic calculus-based probability and statistics (though we give a review of these topics in Chap. 4), and some experience with computing. For Chaps. 1 and 2 the reader should also be familiar with a general-purpose programming language like FORTRAN or C. Occasionally we will also make use of a small amount of linear algebra or matrix theory. More advanced or technically difficult material is in starred sections or in appendixes to chapters. At the beginning of each chapter we suggest sections for a first reading of that chapter.

We have made many changes and additions to (and some deletions from) the second edition of the book to arrive at this third edition, but the organization has remained the same, as has the basic outline and numbering of the chapters. Following current practice in programming languages, we have deleted Pascal from Chap. 1 (though the Pascal code remains available for download from <http://www.mhhe.com/lawkelton>), which now contains FORTRAN 77 and C; we have also moved the code in Chap. 2 from FORTRAN 77 to C (again, the older FORTRAN 77 programs are on the above web site), with the help of Dr. Gregory Glockner's C version of the original FORTRAN SIMLIB code from the first two editions of this book, on which our C version of simlib in Chap. 2 is based. Because simulation software has made great advances since the second edition, Chap. 3 has been completely rewritten to make it current. Since Chap. 4 is basic background on probability and statistics, it is largely unchanged. The practice of model validation has improved markedly, and so Chap. 5 has been extensively rewritten and updated to reflect this. For Chap. 6 on input modeling, we have introduced some important new distributions, included discussion of recent developments in modeling and estimating correlated structures and processes, as well as discussed other recent research. New and greatly improved random-number generators are discussed in Chap. 7, and code is given (and can be downloaded from the web site). We have updated the material in Chap. 8 on variate and process generation, including recent work on generating correlated structures and processes corresponding to their specification as discussed in Chap. 6. The statistical design-and-analysis methods of Chaps. 9 through 12 have been expanded and updated to reflect current practice and recent research, including a much-enhanced discussion of optimizing simulation models in Chap. 12. The discussion of simulating manufacturing systems in Chap. 13 has been brought up to date in terms of current practice and new software. Unlike the first two editions, we have collected the references for all the chapters together at the end of the book, to make this material more compact and convenient to the reader; we have also listed with each reference the page number(s) in the book on which each reference item is cited, to aid the reader in identifying potentially helpful linkages between topics in different parts of the book (and to eliminate the need for a separate author index). A large and thorough subject index enhances the book's value as a reference.

Going back over 20 years ago to our beginning work on the first edition of this book, and coming right up to the present day with our efforts on this third edition, there have been many, many talented and generous people and supportive organizations who have provided significant (sometimes essential) help to us in writing, rewriting, and maintaining this book. Especially for preparation of this third edition, we are deeply grateful to Mr. Michael G. McComas of Averill M. Law & Associates for his invaluable input to many different aspects of the book, including modeling, analysis, research, computing, and reading our sometimes-very-rough drafts. Substantial and valuable support for preparation of this edition, and of earlier editions, has come from the Defense Modeling and Simulation Office, the University of Cincinnati's Department of Quantitative Analysis and Operations Management, the University of Minnesota Supercomputer Institute, the Office of Naval Research, and the Army Research Office's funding of the Mathematics Research Center at the University of Wisconsin. The reviewers for this edition, Ken Bauer (Air Force Institute of Technology), Jeff Cochran (Arizona State University), Dave Goldsman (Georgia Tech), and Mansoor Mollaghasemi (University of Central Florida), provided extremely helpful and in-depth feedback on our plans and drafts, which greatly strengthened both content and exposition; this added to the already-valuable reviews of earlier editions done by Osman Balci (Virginia Tech), Wafik Iskander (West Virginia University), Barry Nelson (Northwestern University), James Riggs (deceased), Pirooz Vakilli (Boston University), and Frank Wolf (Western Michigan University). Knowing that we will certainly inadvertently commit grievous errors of omission, we would nonetheless like to thank the following individuals for their help in various ways: Kaushik Balakrishnan, Russ Barton, Aarti Bhaté-Felsheim, Bill Biles, Diane Bischak, Eberhard Blümel, Jason Boesel, Dan Brunner, Jeff Camm, Marie Cario, John Carson, John Charnes, Jack Chen, Russell Cheng, Youngsoo Chun, Bob Crain, Bob Diamond, Ed Dudewicz, George Fishman, Paul Fishwick, Ben Fox, Mike Fu, Richard Fujimoto, Fred Glover, Jorge Haddock, Phil Heidelberger, Jim Henriksen, Sheldon Jacobson, Mark Johnson, Doug Jones, Peter Kalish, Jim Kelly, Steve Kimbrough, Jack Kleijnen, Gary Kochenberger, Lloyd Koenig, Manuel Laguna, Steve Lavenberg, Pierre L'Ecuyer, Marty Levy, Peter Lorenz, Herb Morgan, Doug Morrice, Joe Murray, Dick Nance, David Nicol, Bill Nordgren, David Norman, Jean O'Reilly, Jim Palmer, Dennis Pegden, Tyler Phillips, Alan Pritsker, John Ramberg, Ian Rawles, Chuck Reilly, Steve Roberts, Ralph Rogers, Ed Russell, Deb Sadowski, Randy Sadowski, Safi Safizadeh, Paul Sanchez, Susan Sanchez, Bob Sargent, Bruce Schmeiser, Tom Schriber, Lee Schruben, Thomas Schulze, Murali Shanker, Bob Shannon, Marlene Smith, Karen Stanley, Dave Sturrock, Jim Swain, Mike Taaffe, Laurel Travis, Kerim Tumay, Brian Unger, Willem Van Groenendaal, Thomas Varley, Ed Watson, Peter Welch, Jim Wilson, Brian Wood, Simone Youngblood, and Enver Yücesan.

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CONTENTS

List of Symbols	xvii
Preface	xix
Chapter 1 Basic Simulation Modeling	1
1.1 The Nature of Simulation	1
1.2 Systems, Models, and Simulation	3
1.3 Discrete-Event Simulation	6
1.3.1 Time-Advance Mechanisms	7
1.3.2 Components and Organization of a Discrete-Event Simulation Model	9
1.4 Simulation of a Single-Server Queueing System	12
1.4.1 Problem Statement	12
1.4.2 Intuitive Explanation	18
1.4.3 Program Organization and Logic	27
1.4.4 FORTRAN Program	32
1.4.5 C Program	41
1.4.6 Simulation Output and Discussion	49
1.4.7 Alternative Stopping Rules	51
1.4.8 Determining the Events and Variables	57
1.5 Simulation of an Inventory System	60
1.5.1 Problem Statement	60
1.5.2 Program Organization and Logic	62
1.5.3 FORTRAN Program	66
1.5.4 C Program	73
1.5.5 Simulation Output and Discussion	78
1.6 Alternative Approaches to Modeling and Coding Simulations	80
1.6.1 Parallel and Distributed Simulation	80
1.6.2 Simulation across the Internet and Web-Based Simulation	83
1.7 Steps in a Sound Simulation Study	83
1.8 Other Types of Simulation	87
1.8.1 Continuous Simulation	87

1.8.2	Combined Discrete-Continuous Simulation	89
1.8.3	Monte Carlo Simulation	90
1.9	Advantages, Disadvantages, and Pitfalls of Simulation	91
	Appendix 1A: Fixed-Increment Time Advance	93
	Appendix 1B: A Primer on Queueing Systems	94
1B.1	Components of a Queueing System	95
1B.2	Notation for Queueing Systems	95
1B.3	Measures of Performance for Queueing Systems	96
	Problems	99
Chapter 2	Modeling Complex Systems	106
2.1	Introduction	106
2.2	List Processing in Simulation	107
2.2.1	Approaches to Storing Lists in a Computer	107
2.2.2	Linked Storage Allocation	108
2.3	A Simple Simulation Language: simlib	114
2.4	Single-Server Queueing Simulation with simlib	123
2.4.1	Problem Statement	123
2.4.2	simlib Program	123
2.4.3	Simulation Output and Discussion	128
2.5	Time-Shared Computer Model	129
2.5.1	Problem Statement	129
2.5.2	simlib Program	130
2.5.3	Simulation Output and Discussion	138
2.6	Multiteller Bank with Jockeying	141
2.6.1	Problem Statement	141
2.6.2	simlib Program	142
2.6.3	Simulation Output and Discussion	152
2.7	Job-Shop Model	155
2.7.1	Problem Statement	155
2.7.2	simlib Program	157
2.7.3	Simulation Output and Discussion	168
2.8	Efficient Event-List Manipulation	170
	Appendix 2A: C Code for simlib	171
	Problems	184
Chapter 3	Simulation Software	202
3.1	Introduction	202
3.2	Comparison of Simulation Packages with Programming Languages	203
3.3	Classification of Simulation Software	204
3.3.1	General-Purpose Versus Application-Oriented Simulation Packages	204

3.3.2	Modeling Approaches	205
3.3.3	Common Modeling Elements	207
3.4	Desirable Software Features	208
3.4.1	General Capabilities	208
3.4.2	Hardware and Software Requirements	210
3.4.3	Animation and Dynamic Graphics	210
3.4.4	Statistical Capabilities	212
3.4.5	Customer Support and Documentation	213
3.4.6	Output Reports and Graphics	214
3.5	General-Purpose Simulation Packages	215
3.5.1	Arena	215
3.5.2	Extend	219
3.5.3	Other General-Purpose Simulation Packages	225
3.6	Object-Oriented Simulation	227
3.6.1	MODSIM III	228
3.7	Examples of Application-Oriented Simulation Packages	233
Chapter 4	Review of Basic Probability and Statistics	235
4.1	Introduction	235
4.2	Random Variables and Their Properties	235
4.3	Simulation Output Data and Stochastic Processes	247
4.4	Estimation of Means, Variances, and Correlations	249
4.5	Confidence Intervals and Hypothesis Tests for the Mean	253
4.6	The Strong Law of Large Numbers	259
4.7	The Danger of Replacing a Probability Distribution by its Mean	260
	Appendix 4A: Comments on Covariance-Stationary Processes	260
	Problems	261
Chapter 5	Building Valid, Credible, and Appropriately Detailed Simulation Models	264
5.1	Introduction and Definitions	264
5.2	Guidelines for Determining the Level of Model Detail	267
5.3	Verification of Simulation Computer Programs	269
5.4	Techniques for Increasing Model Validity and Credibility	273
5.4.1	Collect High-Quality Information and Data on the System	274
5.4.2	Interact with the Manager on a Regular Basis	275
5.4.3	Maintain an Assumptions Document and Perform a Structured Walk-Through	276
5.4.4	Validate Components of the Model by Using Quantitative Techniques	277

5.4.5	Validate the Output from the Overall Simulation Model	279
5.4.6	Animation	282
5.5	Management's Role in the Simulation Process	282
5.6	Statistical Procedures for Comparing Real-World Observations and Simulation Output Data	283
5.6.1	Inspection Approach	283
5.6.2	Confidence-Interval Approach Based on Independent Data	287
5.6.3	Time-Series Approaches	289
	Problems	290

Chapter 6	Selecting Input Probability Distributions	292
6.1	Introduction	292
6.2	Useful Probability Distributions	298
6.2.1	Parameterization of Continuous Distributions	298
6.2.2	Continuous Distributions	299
6.2.3	Discrete Distributions	318
6.2.4	Empirical Distributions	318
6.3	Techniques for Assessing Sample Independence	329
6.4	Activity I: Hypothesizing Families of Distributions	332
6.4.1	Summary Statistics	333
6.4.2	Histograms	335
6.4.3	Quantile Summaries and Box Plots	337
6.5	Activity II: Estimation of Parameters	343
6.6	Activity III: Determining How Representative the Fitted Distributions Are	347
6.6.1	Heuristic Procedures	347
6.6.2	Goodness-of-Fit Tests	356
6.7	The ExpertFit Software and an Extended Example	370
6.8	Shifted and Truncated Distributions	376
6.9	Bézier Distributions	378
6.10	Specifying Multivariate Distributions, Correlations, and Stochastic Processes	378
6.10.1	Specifying Multivariate Distributions	380
6.10.2	Specifying Arbitrary Marginal Distributions and Correlations	383
6.10.3	Specifying Stochastic Processes	384
6.11	Selecting a Distribution in the Absence of Data	386
6.12	Models of Arrival Processes	389
6.12.1	Poisson Processes	389
6.12.2	Nonstationary Poisson Processes	390
6.12.3	Batch Arrivals	393
6.13	Assessing the Homogeneity of Different Data Sets	394

Appendix 6A: Tables of MLEs for the Gamma and Beta Distributions	395
Problems	397
Chapter 7 Random-Number Generators	402
7.1 Introduction	402
7.2 Linear Congruential Generators	406
7.2.1 Mixed Generators	409
7.2.2 Multiplicative Generators	410
7.3 Other Kinds of Generators	412
7.3.1 More General Congruences	413
7.3.2 Composite Generators	414
7.3.3 Tausworthe and Related Generators	416
7.4 Testing Random-Number Generators	417
7.4.1 Empirical Tests	418
7.4.2 Theoretical Tests	423
7.4.3 Some General Observations on Testing	426
Appendix 7A: Portable Computer Codes for a PMMLCG	427
7A.1 FORTRAN	428
7A.2 C	430
7A.3 Obtaining Initial Seeds for the Streams	431
Appendix 7B: Portable C Code for a Combined MRG	432
Problems	435
Chapter 8 Generating Random Variates	437
8.1 Introduction	437
8.2 General Approaches to Generating Random Variates	439
8.2.1 Inverse Transform	440
8.2.2 Composition	448
8.2.3 Convolution	451
8.2.4 Acceptance-Rejection	452
8.2.5 Special Properties	459
8.3 Generating Continuous Random Variates	459
8.3.1 Uniform	460
8.3.2 Exponential	460
8.3.3 m -Erlang	461
8.3.4 Gamma	461
8.3.5 Weibull	464
8.3.6 Normal	465
8.3.7 Lognormal	466
8.3.8 Beta	467
8.3.9 Pearson Type V	468
8.3.10 Pearson Type VI	468
8.3.11 Log-Logistic	468

8.3.12	Johnson Bounded	468
8.3.13	Johnson Unbounded	469
8.3.14	Bézier	469
8.3.15	Triangular	469
8.3.16	Empirical Distributions	470
8.4	Generating Discrete Random Variates	471
8.4.1	Bernoulli	472
8.4.2	Discrete Uniform	472
8.4.3	Arbitrary Discrete Distribution	472
8.4.4	Binomial	477
8.4.5	Geometric	477
8.4.6	Negative Binomial	477
8.4.7	Poisson	478
8.5	Generating Random Vectors, Correlated Random Variates, and Stochastic Processes	478
8.5.1	Using Conditional Distributions	479
8.5.2	Multivariate Normal and Multivariate Lognormal	480
8.5.3	Correlated Gamma Random Variates	481
8.5.4	Generating from Multivariate Families	482
8.5.5	Generating Random Vectors with Arbitrarily Specified Marginal Distributions and Correlations	482
8.5.6	Generating Stochastic Processes	483
8.6	Generating Arrival Processes	484
8.6.1	Poisson Processes	485
8.6.2	Nonstationary Poisson Processes	485
8.6.3	Batch Arrivals	489
	Appendix 8A: Validity of the Acceptance-Rejection Method	489
	Appendix 8B: Setup for the Alias Method Problems	490 491
Chapter 9	Output Data Analysis for a Single System	496
9.1	Introduction	496
9.2	Transient and Steady-State Behavior of a Stochastic Process	499
9.3	Types of Simulations with Regard to Output Analysis	502
9.4	Statistical Analysis for Terminating Simulations	505
9.4.1	Estimating Means	506
9.4.2	Estimating Other Measures of Performance	515
9.4.3	Choosing Initial Conditions	518
9.5	Statistical Analysis for Steady-State Parameters	518
9.5.1	The Problem of the Initial Transient	519
9.5.2	Replication/Deletion Approaches for Means	525
9.5.3	Other Approaches for Means	527
9.5.4	Estimating Other Measures of Performance	537

9.6	Statistical Analysis for Steady-State Cycle Parameters	539
9.7	Multiple Measures of Performance	542
9.8	Time Plots of Important Variables	545
	Appendix 9A: Ratios of Expectations and Jackknife Estimators	545
	Problems	547
Chapter 10	Comparing Alternative System Configurations	553
10.1	Introduction	553
10.2	Confidence Intervals for the Difference Between the Expected Responses of Two Systems	557
10.2.1	A Paired- t Confidence Interval	557
10.2.2	A Modified Two-Sample- t Confidence Interval	559
10.2.3	Contrasting the Two Methods	560
10.2.4	Comparisons Based on Steady-State Measures of Performance	560
10.3	Confidence Intervals for Comparing More than Two Systems	562
10.3.1	Comparisons with a Standard	563
10.3.2	All Pairwise Comparisons	564
10.3.3	Multiple Comparisons with the Best	566
10.4	Ranking and Selection	566
10.4.1	Selecting the Best of k Systems	567
10.4.2	Selecting a Subset of Size m Containing the Best of k Systems	569
10.4.3	Selecting the m Best of k Systems	570
10.4.4	Additional Problems and Methods	572
	Appendix 10A: Validity of the Selection Procedures	575
	Appendix 10B: Constants for the Selection Procedures	576
	Problems	579
Chapter 11	Variance-Reduction Techniques	581
11.1	Introduction	581
11.2	Common Random Numbers	582
11.2.1	Rationale	583
11.2.2	Applicability	584
11.2.3	Synchronization	586
11.2.4	Some Examples	590
11.3	Antithetic Variates	598
11.4	Control Variates	604
11.5	Indirect Estimation	611
11.6	Conditioning	613
	Problems	617

Chapter 12	Experimental Design, Sensitivity Analysis, and Optimization	622
12.1	Introduction	622
12.2	2^k Factorial Designs	625
12.3	Coping with Many Factors	637
12.3.1	2^{k-p} Fractional Factorial Designs	638
12.3.2	Factor-Screening Strategies	644
12.4	Response Surfaces and Metamodels	646
12.5	Sensitivity and Gradient Estimation	655
12.6	Optimum Seeking	657
12.6.1	Optimum-Seeking Methods	659
12.6.2	Optimum-Seeking Packages Interfaced with Simulation Software	662
	Problems	666
Chapter 13	Simulation of Manufacturing Systems	669
13.1	Introduction	669
13.2	Objectives of Simulation in Manufacturing	670
13.3	Simulation Software for Manufacturing Applications	672
13.4	Modeling System Randomness	675
13.4.1	Sources of Randomness	675
13.4.2	Machine Downtimes	678
13.5	An Extended Example	684
13.5.1	Problem Description and Simulation Results	684
13.5.2	Statistical Calculations	693
13.6	A Simulation Case Study of a Metal-Parts Manufacturing Facility	695
13.6.1	Description of the System	695
13.6.2	Overall Objectives and Issues to Be Investigated	696
13.6.3	Development of the Model	696
13.6.4	Model Verification and Validation	697
13.6.5	Results of the Simulation Experiments	699
13.6.6	Conclusions and Benefits	701
	Problems	702
	Appendix	707
	References	711
	Subject Index	745

Basic Simulation Modeling

Recommended sections for a first reading: 1.1 through 1.4 (except 1.4.8), 1.7, 1.9
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1.1 THE NATURE OF SIMULATION

This is a book about techniques for using computers to imitate, or *simulate*, the operations of various kinds of real-world facilities or processes. The facility or process of interest is usually called a *system*, and in order to study it scientifically we often have to make a set of assumptions about how it works. These assumptions, which usually take the form of mathematical or logical relationships, constitute a *model* that is used to try to gain some understanding of how the corresponding system behaves.

If the relationships that compose the model are simple enough, it may be possible to use mathematical methods (such as algebra, calculus, or probability theory) to obtain *exact* information on questions of interest; this is called an *analytic* solution. However, most real-world systems are too complex to allow realistic models to be evaluated analytically, and these models must be studied by means of simulation. In a *simulation* we use a computer to evaluate a model *numerically*, and data are gathered in order to *estimate* the desired true characteristics of the model.

As an example of the use of simulation, consider a manufacturing company that is contemplating building a large extension onto one of its plants but is not sure if the potential gain in productivity would justify the construction cost. It certainly would not be cost-effective to build the extension and then remove it later if it does not work out. However, a careful simulation study could shed some light on the question by simulating the operation of the plant as it currently exists and as it *would* be if the plant were expanded.