Principles of Discrete Event Simulation

8061197

TP15 7537

Principles of Discrete Event Simulation

George S. Fishman

Curriculum in Operations Research and Systems Analysis
University of North Carolina at Chapel Hill





A WILEY-INTERSCIENCE PUBLICATION
JOHN WILEY & SONS, New York • Brisbane • Chichester • Toronto

.

Copyright © 1978 by John Wiley & Sons, Inc.

All rights reserved. Published simultaneously in Canada.

Reproduction or translation of any part of this work beyond that permitted by Sections 107 or 108 of the 1976 United States Copyright Act without the permission of the copyright owner is unlawful. Requests for permission or further information should be addressed to the Permissions Department, John Wiley & Sons, Inc.

Library of Congress Cataloging in Publication Data Fishman, George S.

Principles of discrete event simulation.

(Wiley series on systems engineering and analysis)

"A Wiley-Interscience publication."
Bibliography: p.

Includes index.1. Digital computer simulation. I. Title.

T57.62.F59 001.4′24 78-17555 ISBN 0-471-04395-8

Printed in the United States of America 10 9 8 7 6 5 4 3 2

Principles of Discrete Event Simulation

Wiley Series on Systems Engineering and Analysis

HAROLD CHESTNUT, Editor

Chestnut

Systems Engineering Tools

Hahn and Shapiro

Statistical Models in Engineering

Chestnut

Systems Engineering Methods

Rudwick

Systems Analysis for Effective Planning: Principles and Cases

Wilson and Wilson

From Idea to Working Model

Rodgers

Introduction to System Safety Engineering

Reitman

Computer Simulation Applications

Miles

Systems Concepts

Chase

Management of Systems Engineering

Weinberg

An Introduction to General Systems Thinking

Dorny

A Vector Space Approach to Models and Optimization

Warfield

Societal Systems: Planning, Policy, and Complexity

Gibson

Designing the New City: A Systemic Approach

Coutinho

Advanced Systems Development Management

House and McLeod

Large-Scale Models for Policy Evaluation

Rowe

An Anatomy of Risk

Fishman

Principles of Discrete Event Simulation

SYSTEMS ENGINEERING AND ANALYSIS SERIES

In a society which is producing more people, more materials, more things, and more information than ever before, systems engineering is indispensable in meeting the challenge of complexity. This series of books is an attempt to bring together in a complementary as well as unified fashion the many specialties of the subject, such as modeling and simulation, computing, control, probability and statistics, optimization, reliability, and economics, and to emphasize the interrelationship among them.

The aim is to make the series as comprehensive as possible without dwelling on the myraid details of each specialty and at the same time to provide a broad basic framework on which to build these details. The design of these books will be fundamental in nature to meet the needs of students and engineers and to insure they remain of lasting interest and importance.

Preface

Many developments have occurred in the field of simulation since 1973 when my earlier book Concepts and Methods in Discrete Event Digital Simulation was published. At that time the use of a regenerative representation to characterize a phenomenon of interest in a simulation was barely in its infancy. In fact, that book contains only a limited example of its use. Since then the attractiveness of the regenerative representation, when it applies, has become apparent to an increasing number of analysts who wish to exploit the features of their simulation models in order to simplify the ensuing statistical analyses of output. The present book places considerable emphasis on this type of model exploitation by describing many features of the regenerative representation in detail. Presumably, the attractiveness of these features will encourage simulation modelers to consider incorporating the representation into their models and reaping the benefits it offers for statistical analysis.

Not all simulations are amenable to the regenerative representation. Therefore the book also describes methods of analysis that are more time series oriented and apply to sample records of autocorrelated observations in general. Moreover, it contains a progress report on the current state of random number generation and a comprehensive account of sampling from diverse distributions on a computer.

In my earlier book I emphasized the central roles that modeling, programming, and statistical considerations play in a discrete event simulation. Although the present book retains the same emphasis, the order of presentation differs. Instead of discussing programming after modeling and statistical considerations after programming, I now present these issues in parallel. For example, Chapter 2 describes the event scheduling approach to modeling, the use of SIMSCRIPT II to translate the model into executable code, and methods of statistical inference that apply when the model admits a particular regenerative representation. The change

viii Preface

from a series to parallel presentation aims to shorten the time it takes to enable a student to begin building, programming, and analyzing a simulation. Experience at the University of North Carolina at Chapel Hill confirms that students derive considerably more satisfaction from the parallel presentation than from the earlier series presentation. They also appear to learn more.

The book contains an additional parallelism Chapter 4 describes the process interaction approach to simulation modeling and applies it to the sample problem studied in Chapter 2 by way of the event scheduling approach. Then Chapter 4 shows how to convert this process interaction model into executable code in SIMSCRIPT II.5, GPSS, SIMPL/1, and SIMULA. This parallelism for all four simulation programming languages allows the reader to absorb the similarities and differences among these languages quickly and expeditiously.

My gratitude goes to Barry Margolin of the National Institute of Environmental Health Sciences who provided me with constructive comments on Chapter 6, to Vicki Horton of IBM for her assistance with the SIMPL/1 example in Chapter 4, to Richard Nance and Anil Chatterji of Virginia Polytechnic Institute and Chris Nevison of Colgate University for their assistance with the SIMULA example in Chapter 4, and to William Kwapil, Mark Miller, and David Raber of the University of North Carolina at Chapel Hill for their programming assistance. Alan Pritsker of Purdue University deserves my gratitude for allowing me to use several homework exercises that he prepared for his own books on O-GERT. I also thank George Kastner of the University of North Carolina for bringing to my attention numerous typographical errors found during his conscientious reading of the original manuscript. Special thanks go to Louis Moore of the University of North Carolina whose thoughtful suggestions and assistance have contributed to many sections of the book. My thanks also go to the Office of Naval Research which has supported my research on statistical methods in discrete event simulation. Many of these developments appear in this book.

George S. Fishman

Chapel Hill, North Carolina August 1978

Principles of Discrete Event Simulation

8061197



Contents

Fi	gures		xiii
Ta	Tables		
1	Intro	oduction	1
	1.1	Benefits to Management	1
	1.2	Modeling in General	
		1.2.1 Need for Cost of Detail	2 3 3 4
		1.2.2 Modeling Dangers	3
	1.3	Technical Attractions of Simulation	4
	1.4	List Processing	7
	1.5	Statistics	10
2	A Fi	rst View of Modeling, Programming, and Statistical Analysis	12
	2.1	Queueing Systems	13
	2.2		20
	2.3	A SIMSCRIPT II Example	26
	2.4		43
	2.5		49
	2.6	Data Collection, Analysis and Output	51
	2.7	Ratio Estimation	55
	2.8	Sample Results in Perspective	65
	2.9	Sequential Estimation	68
	2.10	Testing for Normality	72
	2.11	Exploiting the Random Number Generator	75
	2.12	Point and Interval Estimates in General	77
3	More	e on Output Analysis and Variance Reduction	92
	3.1	Introduction	92
	3.2	Definitions	92

ı			Content
	3.3	Exponential Occupancy Times	9
	3.4	Selecting a Demarcating State	9
	3.5	Nonexponential Times	10
	3.6		11:
	3.7	Variance Reduction via Seed Switching	114
	3.8	Control Variates	11'
	3.9		120
	3.10		122
	3.11	Antithetic Variates	12:
	3.12	Eliminating the List of Scheduled Events	120
4	The	Process Interaction Approach	13
	4.1	Introduction	13
	4.2	Modeling	13
	4.3	Processes and Resources in SIMSCRIPT II.5	14:
	4.4	GPSS	15:
		4.4.1 Transaction Creation	15
		4.4.2 Assignments	159
		4.4.3 Queueing and Service	159
		4.4.4 Statistics	16
		4.4.5 Logical Testing4.4.6 Set Operations	162
		AND ACTION TO A CONTRACT OF THE PROPERTY OF TH	163
			164
		4.4.8 Extended Computing Capability4.4.9 Random Number Generation	165
		4.4.10 GPSS Submission	165
	4.5	GPSS Airline Problem	166
		SIMPL/1	166
	4.7	SIMULA	182
	•••		202
5	Time	e Series Approaches to Output Analysis	219
	5.1	Introduction	219
	5.2	Analysis of an M/M/1 Queueing Problem	219
	5.3	Convergence	221
	5.4	Reducing Bias Due to Initial Conditions	226
	5.5	Stationarity and Ergodicity	230
	5.6	Normality	235
	5.7	Data Analysis	236
	5.8	Independent Replications	237

Ca	ontents		xi
	5.9	Batch Means	237
	5.10	Autoregressive Approach	247
	5.11		262
	5.12		267
6	Mor	e on the Analysis of Experiments	274
	6.1	Example	275
	6.2	Factorial Experiments	278
	6.3	Analysis of Variance	280
	6.4	Variance Stabilizing Transformations	281
	6.5	A Larger Example	284
	6.6	Simultaneous Interval Estimates	289
	6.7	Comparison via the Regenerative Approach	291
	6.8	Partial Factorial Experiments	296
	6.9	Choosing Among Alternative Systems	297
7	Lool	x Ahead, Fixed Time Advance, and Nonstationarity	304
	7.1	A Steel Plant Soaking Pit Model	305
	7.2	Processing Continuous Change	312
	7.3	Simulation of Flood Control	316
	7.4	Variance Reduction for Normal Variables	321
	7.5	Nonstationary Simulation Models	326
8	Ran	dom Number Generation	345
	8.1	Linear Congruential Generators	351
	8.2	Computational Considerations	356
	8.3	Randomness Considerations	358
	8.4	The Spectral Test	361
	8.5	The Lattice Test	370
	8.6	Empirical Testing of Generators	371
	8.7	Tests of the Empirical C.D.F.	372
	8.8	Runs Up and Down Test Statistic	373
	8.9	Chi-Square Test Statistic	376
	8.10	Serial Test Statistic	380
	8.11	Tests of Correlation	382
	8.12	Shuffling and Shifting for Congruential Generators	386
8	8.13	Linear Recurrence Generators Modulo 2	387

xii	Contents
-----	----------

9	Samp	ling on a Computer	392
	9.1	Introduction	392
	9.2	Continuous Distributions	397
	9.3	Exponential Generation	402
	9.4	Normal Generation	410
	9.5	Lognormal Distribution	417
	9.6	Cauchy Distribution	418
	9.7	Gamma Distribution	420
	9.8	Weibull Distribution	430
	9.9	Beta Distribution	430
	9.10	Timing Generation Subprograms	434
	9.11	Discrete Distributions	439
	9.12	Uniform Distribution	440
	9.13	Poisson Distribution	440
	9.14	Binomial Distribution	446
	9.15	Geometric Distribution	453
	9.16	Negative Binomial Distribution	455
	9.17	Hypergeometric Distribution	457
	9.18	Sampling from Tables	458
	9.19	Sampling from a Continuous Empirical Distribution	463
	9.20	Multivariate Normal Distribution	464
	9.21	Autocorrelated Sequences	466
Ap	pendix	A Pseudorandom Number Seeds	481
Ap	pendix	B Coefficients and Critical Values for the Shapiro-Wilk Statistic	489
Ap	pendix	C FORTRAN Subroutines for the Autoregressive Method	493
Re	ference	es ·	501
Ind	lex		500

Figures

1.1	Predecessor–Successor Relationships	9
2.1	Flowchart Conventions	22
2.2	CALL Event: Event Scheduling Approach	23
2.3	END MESSAGE Event: Event Scheduling Approach	24
2.4	COMPLETION Event: Event Scheduling Approach	25
2.5	SERVICE Routine	25
2.6	SIMSCRIPT II Airline Program	28
2.7	ACCOUNTING Routine	48
2.8	ACCOUNTING Subprogram for AIRLINE Simulation:	
	Empty and Idle Approach	52
2.9		
	Empty and Idle Approach	54
2.10		62
3.1	ACCOUNTING Routine for Estimating State Entry	
	and Occupancy Frequencies	98
3.2	STAGE A END Event:	
	Event Scheduling and Regenerative Approach	99
3.3		99
3.4	SIMSCRIPT II AIRLINE2 Program:	100
2.5	Event Scheduling Approach	100
3.5	T	103
3.6	SIMSCRIPT II AIRLINE3 Program:	107
27	Event Scheduling Approach	107
3.7		108
4.1	CUSTOMER Process:	140
	Process Interaction Approach	140

xiv		Figures
4.2	RESERVATIONIST Process:	
	Process Interaction Approach	141
4.3	SIMSCRIPT II.5 AIRLINE4 Program:	
	Processes only	144
4.4	SIMSCRIPT II.5 AIRLINE4 Program:	
	Processes and Resources	150
4.5	SIMSCRIPT II.5 PROCESSES and RESOURCES Overview	153
4.6	GPSS Block Diagram Symbols	155
4.7	GPSS/360 Coding Form	157
4.8	GPSS AIRLINE5 Program	168
4.9	GPSS AIRLINE5 Output	173
4.10	FORTRAN Subprograms and Programs for	
	GPSS AIRLINES Program	176
4.11	FORTRAN ANALYS Output of GPSS AIRLINE5 Program	
	Empty and Idle Approach	179
4.12	GPSS AIRLINE5 Program Using External Random	
	Number Generator	181
4.13	SIMPL/1 AIRLINE6 Program:	
	Empty and Idle Approach	183
4.14	SIMPL/1 AIRLINE6 Output	199
4.15	PL/1 ANALSIS Output of SIMPL/1 AIRLINE6 Program:	
	Empty and Idle Approach	200
4.16	SIMULA AIRLINE7 Program:	
4 17	Empty and Idle Approach	204
4.17	SIMULA AIRLINE7 Output	213
5.1	SIMSCRIPT II.5 AIRLINE8 Program:	
<i>5</i> 2	Time Series Approaches	242
5.2	AIRLINE8 Sample Output: Batch Means Method	
5.3		244
5.4	Subsample Averages for Fig. 5.2	245
	SIMSCRIPT II AUTOREGRESSIVE.METHOD Subprogram	253
5.5	AIRLINE8 Sample Output: Autoregressive Method	256
5.6		256
5.6 5.7	Sample Autocorrelation Function for AIRLINES	258
3.1	Sample Autocorrelation Function of Waiting Time in Laundry Problem	0.50
5.8		259
5.9	Sample Spectrum of Waiting Time in Washer Problem	251
	SIMSCRIPT II SPECTRUM.METHOD Subprogram	266
5.10	AIRLINE8 Sample Output: Spectrum Method	267
		16/

rigure	25	a.
6.1	SIMSCRIPT II.5 AIRLINE8 Program with Experimental Design	276
7.1	Steel Soaking Pit Furnace Model: Event Scheduling Approach	308
7.2	Look Ahead Procedure	311
7.3	Schematic Diagram of the New Hope Reservoir	317
7.4	Flood Control Simulation:	
	Fixed Time Advance	318
7.5	FORTRAN Flood Control Simulation Program	323
7.6	Annual Elephant Population Change	329
7.7	FORTRAN Elephant Population Growth Simulation Program	332
7.8	Initial Elephant Distribution by Age	339
7.9	Elephant Distribution by Age After 100 Years	341
8.1	2-Tuples for $Z_i \equiv AZ_{i-1} \pmod{61}$	359
8.2	Parallel Lines Generated by 2-Tuples	366
8.3	Runs Test C.D.F.	376
8.4	Chi-Square Test C.D.F.	379
8.5	Serial Test C.D.F.	381
9.1	Item Demand Through Time Size	393
C.1	FORTRAN subroutines for the Autoregressive Method	494

Tables

2.1	Waiting Time Analysis	67
2.2	Waiting Time Analysis with Constant Activity Level	67
2.3	Sequential Estimation for AIRLINE Problem	71
2.4	Sequential Estimation of Difference in Mean Waiting	
	Times for Six and Seven Reservationists	76
2.5	Airline Reservation System Descriptors	79
2.6	Estimation of Airline Reservation System Descriptors	80
3.1	Identification of Most Frequently Entered State	106
3.2	Sequential Estimation for AIRLINE3 Program	115
3.3	Experimental Design for Seed Switching Variance	
	Reduction Technique	116
3.4	Sequential Estimation for AIRLINE3 Program	
	Using Seed Switching	117
3.5	Sequential Estimation for AIRLINE3 Program	
	Using a Control Variate	119
4.1	GPSS Block Types	156
4.2	Standard Numerical Attributes	157
5.1	Coverage Rates of 0.9 Interval Estimates	221
5.2	Minimal Truncation Points for Controlling Bias Due	
	to Initial Conditions	228
5.3	Coverage Rate for 0.95 Confidence Intervals	
5.1	that Include Mean System Time	241
0.1	Effects of Changing λ and p on Mean Waiting	
5.2	Time: Time Series Approach Design for a 22 Footorial Formation at	277
5.3	Design for a 2 ² Factorial Experiment 2 ⁴ Factorial Design	279
ر.ر	2 Pactorial Design	284

xvii