Chapter 2: Introduction to Simulation Modeling

Refer to Text Book:

- "Operations Research: Applications and Algorithms" By Wayne L. Winston, Ch. 21
- "Operations Research: An Introduction" By Hamdi Taha, Ch. 16

6. Advantages/Disadvantages

Advantages

- 1. Simpler than mathematical model and straight forward.
- 2. Flexibility to model things as they are (even if messy and complicated) with less simplifying assumptions in modeling
- 3. Allows uncertainty, non-stationary modeling
- 4. Many advances in simulation software always fast and give more power to simulation
- 5. Good tool for "what if" analysis once the model is built.



6. Advantages/Disadvantages

Disadvantages

- 1. Don't get exact answers, only approximations, estimates are needed
- 2. Statistical design is needed which is different from expert to expert because of the statistical design of experiment.
- 3. Analysis of simulation experiments takes time and expertise
- 4. Programming based, so it is different from progaramer to programmer and takes time for any modification or changes
- 5. It is not an optimizing technique

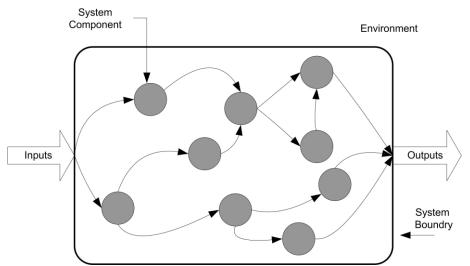


Definition

A *system* is a set of components/ elements that uses a specific inputs and work together towards a common goal/outputs.

System Contents:

- 1. System Inputs
- 2. System Components/Elements
- 3. System Outputs
- 4. System Environment/ Boundary



- Examples of Systems
- 1. Manufacturing system
- 2. Transportation system
- 3. Health-Care system
- 4. Service system (Bank)

Find System Contents:

- 1. System Inputs
- 2. System Components/Elements
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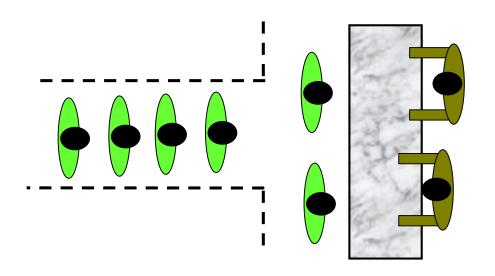
Definition

The *state* of a system is the collection of variables necessary to describe the status of the system at any given time

Example

Consider a bank

- servers
- customers waiting in line
- customers being served





• **Definition**: The *state* of a system

Example

Consider a bank:

- State Change by customers arrival or departure
- State Variables:
 - Number of busy servers
 - Number of customers in the bank
 - Number of customers entered the bank
 - Number of customers departed the bank
 - Number of customers waiting for service



• Definition :

An *entity* in the system is the object of interest that cause the state variables of the system to change.

Example

Consider a bank:

• The entity of interest is the customers.

Consider an airport: The entity of interest

- Passengers.
- Luggage



• Definition :

The *attribute* of an entity is a specific characteristic for any entity in the system.

All entities have same attribute name but different values for different entities, for example:

- Time of arrival
- Time of departure
- Age of an arrival
- Color of the entity



• Definition :

The *attribute* of an entity is a specific characteristic for any entity in the system.

Example

Consider a bank:

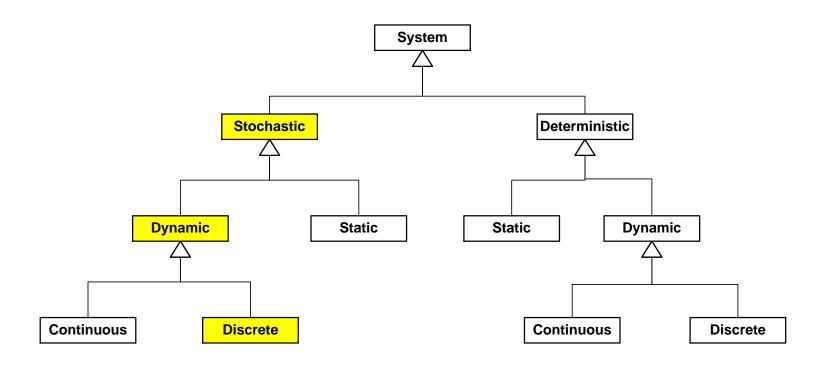
Attributes of the customers such as

- The age of a customer
- The occupation of a customer.
- The balance of a customer.

| | Time between | Arrival | Service | Service | | | Donartura | Cashire | Mone |
|--------|-----------------|---------|---------|---------|--------|-----------|-------------------|-----------|-------|
| | arrivals | time | time | start | Cust. | Wait Time | Departure time | Idle Time | Spent |
| Cust.# | (min) | (min) | (min) | (min) | WIATE? | (min) | (min) | (min) | (SR) |
| 1 | 0.24 | 0.24 | 0.33 | 0.24 | 0 | 0 | 0.58 | 0.24 | 30 |
| 2 | 0.69 | 0.93 | 2.10 | 0.93 | 0 | 0.00 | 3.03 | 0.36 | 20 |
| 3 | 0.82 | 1.76 | 9.51 | 3.03 | 1 | 1.27 | 12.54 | 0.00 | 30 |
| 4 | 7.63 | 9.39 | 4.27 | 12.54 | 1 | 3.15 | 16.81 | 0.00 | 20 |
| 5 | 3.19 | 12.58 | 4.22 | 16.81 | 1 | 4.23 | 21.03 | 0.00 | 20 |
| 6 | 1.67 | 14.26 | 1.42 | 21.03 | 1 | 6.77 | 22.45 | 0.00 | 20 |
| 7 | 5.03 | 19.29 | 0.49 | 22.45 | 1 | 3.16 | 22.94 | 0.00 | 30 |
| 8 | 3.23 | 22.52 | 1.53 | 22.94 | 1 | 0.42 | 24.47 | 0.00 | 10 |
| 9 | 5.42 | 27.94 | 2.25 | 27.94 | 0 | 0.00 | 30.19 | 3.48 | 20 |
| 10 | 10.01 | 37.96 | 1.61 | 37.96 | 0 | 0.00 | 39.56 | 7.77 | 30 |
| 11 | 0.10 | 38.05 | 0.39 | 39.56 | 1 | 1.51 | 39.95 | 0.00 | 20 |
| 12 | 0.89 | 38.94 | 3.84 | 39.95 | 1 | 1.01 | 43.80 | 0.00 | 50 |
| 13 | 7.58 | 46.52 | 7.44 | 46.52 | 0 | 0.00 | 53.96 | 2.72 | 30 |
| 14 | 6.00 | 52.52 | 0.24 | 53.96 | 1 | 1.44 | 54.20 | 0.00 | 30 |
| 15 | 10.75 | 63.27 | 9.36 | 63.27 | 0 | 0.00 | 72.62 | 9.07 | 10 |
| | | | | | | | | | |

| | | | No. in |
|-------|-------|--------|--------|
| Ti | me | Change | System |
| 0 | 0.24 | 0 | 0 |
| 0.24 | 0.58 | 1 | 1 |
| 0.58 | 0.93 | -1 | 0 |
| 0.93 | 1.76 | 1 | 1 |
| 1.76 | 3.03 | 1 | 2 |
| 3.03 | 9.39 | -1 | 1 |
| 9.39 | 12.54 | 1 | 2 |
| 12.54 | 12.58 | -1 | 1 |
| 12.58 | 14.26 | 1 | 2 |
| 14.26 | 16.81 | 1 | 3 |
| 16.81 | 19.29 | -1 | 2 |
| 19.29 | 21.03 | 1 | 3 |
| 21.03 | 22.45 | -1 | 2 |
| 22.45 | 22.52 | -1 | 1 |
| 22.52 | 22.94 | 1 | 2 |
| 22.94 | 24.47 | -1 | 1 |

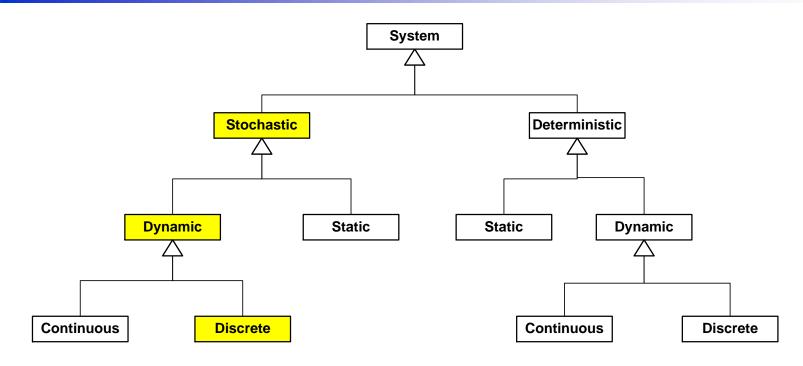
| | | | No. in |
|-------|-------|--------|--------|
| Tir | ne | Change | System |
| 24.47 | 27.94 | -1 | 0 |
| 27.94 | 30.19 | 1 | 1 |
| 30.19 | 37.96 | -1 | 0 |
| 37.96 | 38.05 | 1 | 1 |
| 38.05 | 38.94 | 1 | 2 |
| 38.94 | 39.56 | 1 | 3 |
| 39.56 | 39.95 | -1 | 2 |
| 39.95 | 43.80 | -1 | 1 |
| 43.80 | 46.52 | -1 | 0 |
| 46.52 | 52.52 | 1 | 1 |
| 52.52 | 53.96 | 1 | 2 |
| 53.96 | 54.20 | -1 | 1 |
| 54.20 | 63.27 | -1 | 0 |
| 63.27 | 72.62 | 1 | 1 |
| 72.62 | 0.00 | -1 | 0 |
| | | | |



Stochastics => there are some parameters or variables that has uncertainty or randomness

Deterministic => everything is exact





Dynamic => some parameters change over time or periodically

Static => everything is exact and constant over time

Discrete Systems

A discrete system is one in which the state variables change only at a discrete set of points in time

Continuous System

A continuous system is one in which state variables change continuously over time

Fast Food Counter (Discrete)



Measures changes with arrivals or departures "Number of Customers waiting"

• Filling a Tank (Continuous)

Measures changes

continuously over time

"amount of fuel in tank"

