

Simulation

1

Types of simulation

- ❑ **Emulation**
 - Simulation using hardware or firmware, e.g. execute IA32 (Intel) programs on Power-PC platforms by emulating instructions
- ❑ **Monte-Carlo simulation**
 - No notion of time
 - Used to model probabilistic phenomena that do not change characteristics with time
- ❑ **Trace-driven simulations**
 - Inputs are event traces collected from a real system
- ❑ **Discrete-event simulation**
 - Uses a discrete-model of the system being simulated

2

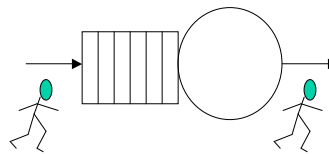
Components of a Simulation Model

- ❑ Event Generation:
 - Trace-driven
 - Distribution-driven
 - Hybrid
- ❑ Event Processing
 - Calendar of Events
 - Event-handling procedures
- ❑ Transaction List (with parameters)
- ❑ Queues
- ❑ Simulation Clock
- ❑ Computation of Statistics

3

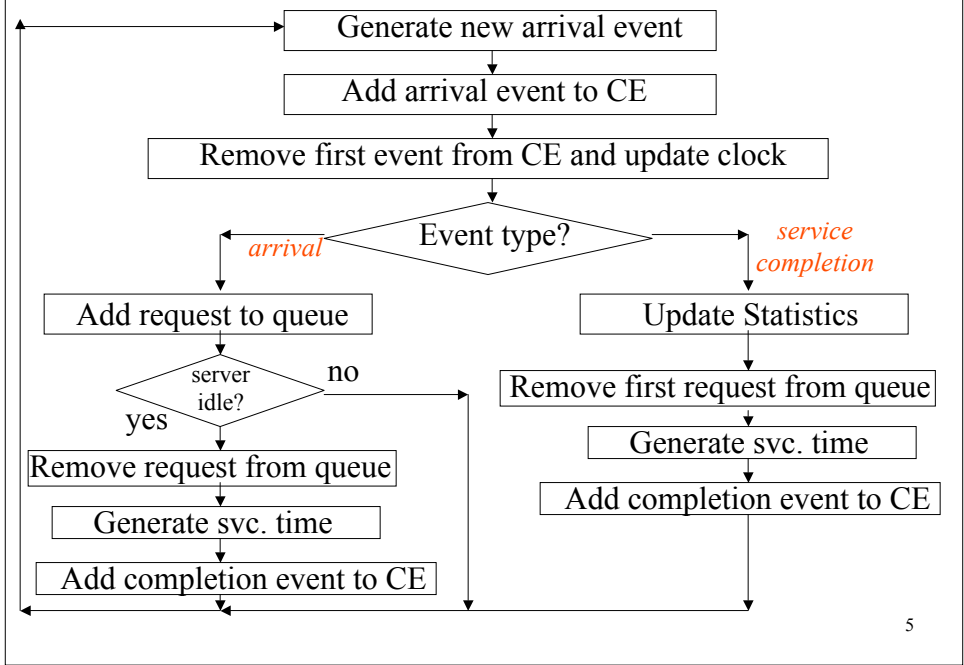
Discrete-event Simulation Example: Single Queue

- ❑ Events:
 - Arrival of a customer
 - Service completion
- ❑ Statistics:
 - Total number of arrivals
 - Total departures
 - Total server busy time
 - Total waiting time
 - Total departures from queue
 - Total squares of waiting time



4

Simulation Example



5

Calendar of Events

| Event Type | Event Time | Event Parameters |
|------------|------------|------------------|
| arrival | 10.5 | |
| arrival | 12.8 | |
| completion | 13.1 | |
| ... | ... | ... |

- The calendar of events is ordered in increasing chronological order.
- Parameters may include the transaction Id associated with the event.

6

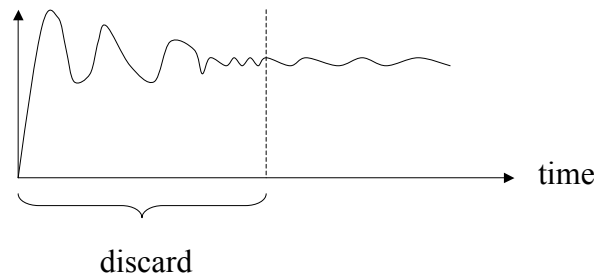
Common Mistakes in Simulation

- ❑ **Inappropriate level of detail:**
 - Too detailed: more development time and higher likelihood of bugs
 - Should start with a less detailed model first and increase complexity as needed.
- ❑ **Unverified Models:**
 - Simulation programs are usually large and complex programs and may have bugs that invalidate the results.
- ❑ **Invalid Models:**
 - Incorrect assumptions may be used. Need to validate through analytic models, measurements, and or intuition.

7

Common Mistakes in Simulation

- ❑ **Improperly Handled Initial Conditions:**
 - Should discard first part of run: transient behavior.



8

Common Mistakes in Simulation

- ❑ Improper simulation length.
- ❑ Poor Random Number Generator.
- ❑ Improper Selection of Seeds.

9

Verifying Simulation Models

- ❑ **Trace Analysis:** examine traces of a few transactions as they go through the system.
- ❑ **Continuity Test:** small variations in the input should show small variations in the output.
- ❑ **Check Extreme Values:** extreme values (e.g., low loads or very high loads) should be easy to verify by crude analytic models.

10

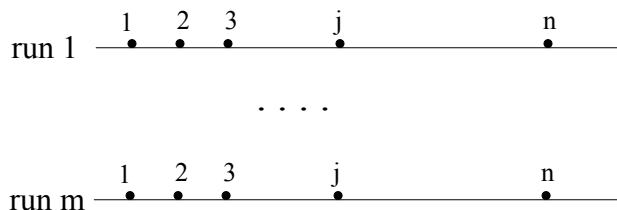
Verifying Simulation Models

- **Check for Basic Relationships:** verify if results satisfy basic laws (e.g., Little's Law).
- **Bound validation:** use, if possible, existing analytic models for situations that are known to be upper or lower bounds
- **Trend verification:** check if the trends shown by the model match your intuition.
- **Numeric range validation:** check if the numerical results are within expected numerical ranges.

11

Transient Elimination with Independent Runs

- Run m runs of the simulation with a different seed for each run.
- Each run has n observations.
- Let $x_{i,j}$ be the j -th observation in the i -th run.



12

Transient Elimination with Independent Runs

Step 1: compute average of j-th observation over all runs.

$$\bar{x}_j = \frac{1}{m} \sum_{i=1}^m x_{i,j}$$

Step 2: compute the overall average.

$$\bar{\bar{x}} = \frac{1}{n} \sum_{j=1}^n \bar{x}_j$$

Step 3: Set the number of deleted observation, k, equal to 1.

Step 4: Compute the overall mean without the first k observations.

$$\bar{\bar{x}}_k = \frac{1}{n-k} \sum_{j=k+1}^n \bar{x}_j$$

13

Transient Elimination with Independent Runs

Step 5: compute the relative change Δ

$$\Delta = \frac{\bar{\bar{x}}_k - \bar{\bar{x}}}{\bar{\bar{x}}}$$

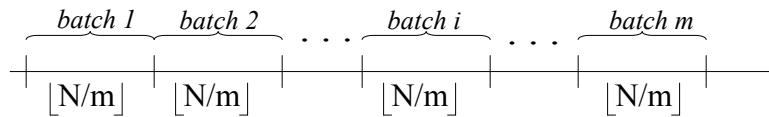
Step 6: If $|\Delta_k - \Delta_{k-1}| > \text{threshold}$ then do $k \leftarrow k + 1$ and go to step 4.

Step 7: Remove the first k observations and use $\bar{\bar{x}}_k$ as the average.

14

Transient Elimination with Batch Means

- Single run with N observations.
- Divide the run into m sub-samples called **batches** of size $n = \lfloor N/m \rfloor$.
- Let $x_{i,j}$ be the j -th observation in the i -th batch.



15

Transient Elimination with Batch Means

Step 1: Set $n = 2$

Step 2: compute the average of the i -th batch.

$$\bar{x}_i = \frac{1}{n} \sum_{j=1}^n x_{i,j}$$

Step 3: compute the overall average.

$$\bar{\bar{x}} = \frac{1}{m} \sum_{i=1}^m \bar{x}_i$$

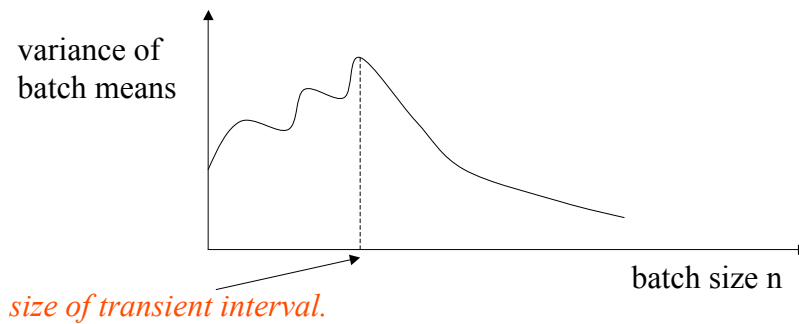
Step 4: Compute the variance of the batch means:

$$Var(\bar{x}) = \frac{1}{m-1} \sum_{i=1}^m (\bar{x}_i - \bar{\bar{x}})^2$$

16

Transient Elimination with Batch Means

Step 5: Increase n by 1 and repeat steps 2-4 and plot the variance as a function of n . The point at which the variance starts to decrease is the length of the transient interval.



17

Stopping Criteria: Independent Runs

- Run m runs of the simulation with a different seed for each run.
- Each run has $n + n_o$ observations where n_o is the size of the transient phase.
- The number n is increased until the precision in the confidence interval reaches a desired value.

18

Stopping Criteria Independent Runs

Step 0: Initialization: $n = 100$.

Step 1: compute the mean for each replication.

$$\bar{x}_i = \frac{1}{n} \sum_{j=n_0+1}^n x_{i,j}$$

19

Stopping Criteria Independent Runs

Step 2: compute the overall mean for all replications.

$$\bar{\bar{x}} = \frac{1}{m} \sum_{i=1}^m \bar{x}_i$$

Step 3: compute the variance of the replicate means.

$$\text{Var}(\bar{x}) = \frac{1}{m-1} \sum_{i=1}^m (\bar{x}_i - \bar{\bar{x}})^2$$

Step 4: compute the confidence interval for the mean as:

$$\bar{\bar{x}} \pm t_{[1-\alpha/2, m-1]} \frac{\sqrt{\text{Var}(\bar{x})}}{\sqrt{m}}$$

20

Stopping Criteria - Independent Runs

Step 5: compute the accuracy r as.

$$r = \frac{\left(t_{[1-\alpha/2, m-1]} \frac{\sqrt{\text{Var}(\bar{x})}}{\sqrt{m}} \right)}{\bar{\bar{x}}} \times 100$$

Step 6: If $r >$ desired value (e.g., 5) then $n = n + 100$ and go to Step 1, else STOP.

21

Stopping Criteria: Independent Runs

- ❑ Number of discarded observations:
- ❑ To reduce the number of wasted $m \times n_o$ observations use a small value of m .

22

Stopping Criteria: Batch Means

- Single run with $N + n_o$ observations where n_o is the size of the transient phase.

Step 0: Start with a small value of n (e.g., 1).

Step 1: compute the mean for each batch.

$$\bar{x}_i = \frac{1}{n} \sum_{j=1}^n x_{i,j}$$

23

Stopping Criteria Batch Means

Step 2: compute the overall mean for all batches.

$$\bar{\bar{x}} = \frac{1}{m} \sum_{i=1}^m \bar{x}_i$$

Step 3: compute the variance of the batch means.

$$\text{Var}(\bar{x}) = \frac{1}{m-1} \sum_{i=1}^m (\bar{x}_i - \bar{\bar{x}})^2$$

Step 4: compute the confidence interval for the mean as:

$$\bar{\bar{x}} \pm t_{[1-\alpha/2; m]} \sqrt{\frac{\text{Var}(\bar{x})}{m}}$$

24

Stopping Criteria Batch Means

Step 5: compute the auto-covariance

$$\text{Cov}(\bar{x}_i, \bar{x}_{i+1}) = \frac{1}{m-2} \sum_{i=1}^{m-1} (\bar{x}_i - \bar{\bar{x}})(\bar{x}_{i+1} - \bar{\bar{x}})$$

Step 6: Check for proper batch size: If $\text{Cov}(\bar{x}_i, \bar{x}_{i+1}) \ll \text{Var}(\bar{x})$ then stop. Otherwise, double n and go to step 1.

25

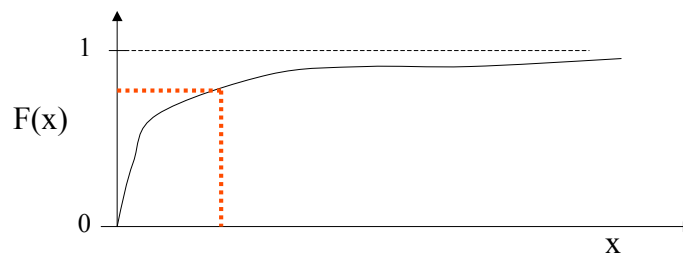
Seed Selection

- Never use zero as a seed.
- Avoid even values.
- Reuse seed for repeatability of experiments.
- Do not use random seeds (e.g., system time) if the simulation is to be repeated.

26

Generation of Random Variables

- Assume that u is a value uniformly distributed between 0 and 1.
- Method of the inverse of the CDF:



27

Generation of Random Variables

- Assume that u is a value uniformly distributed between 0 and 1.
- CDF for the exponential: $1 - e^{-x/a}$
 - Inverse of the CDF: $-a \ln(u)$
- CDF for the Pareto distribution: $1 - x^{-a}$
 - Inverse of the CDF: $1/u^{1/a}$

28