# STAT 340/CS 437 PROBLEM SOLUTIONS.

1. I.I The following data gives the arrival times and the service times that each customer will require for the first 13 customers in a single server queue. On arrival the customer either enters service if the server is free or joins the waiting line. When the server completes work on a customer, the next one in the queuet i.e. the one that has been waiting the longest) enters service.

Arrival Times 12 31 63 95 99 154 198 221 304 346 411 455 537 Service Times 40 32 55 48 18 50 47 18 28 54 40 72 12

- (a) Determine the departure times of the 13 customers.
- (b) Repeat (a) when there are two servers and a customer can be served by either one.
- (c) Repeat (a) under the new assumption that when the server completes a service, the next customer to enter service is the last to join the line-i.e. the one who has been waiting the least time. Results: a) 52, 84, 139, 187, 205, 255, 302, 320, 348, 402, 451, 527, 549. b) 52, 63, 118, 143, 136, 204, 245, 239, 332, 400, 451, 527, 549. c) 52, 84, 139, 157, 207, 254, 272, 320, 348, 402, 451, 527, 549. Matlab Code % Matlab code for question ONE % DACA arrival -[12 31 63 95 99 154 198 221 304 346 411 455 service={40 32 55 48 18 50 47 18 28 54 40 72 12}; departure(1)-arrival(1)+service(1); for 1-2:13 if arrival(i) < departure(i-1) \ departure(i) -departure(i-1) +service(i); else \ departure(i) =arrival(i) +service(i); et midie rock 格克格特克克克克特克克格 1500 - 电电影电影电影电影电影电影电影电影电影电影电影 departure2(1) =arrival(1) +service(1); departure2(2) =arrival(2) +service(2); for 1-3:19 if arrival(i) <min(departure2(i-1), departure2(i-2)) \ departure2(i) = min(departure2(i-1), departure2(i-2)) +service(1); er I mer \ departure2(i)=arrival(i)+service(i);

# **Ross Simulation Solution Manual**

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Simulation Solution Manual (Part I) Denis Hallulli, 2020-10-15 This is one of a two part series in which all the exercises of Simulation by Sheldon M Ross 5th Ed are explained thoroughly The first part will cover Chapters 1 through 6 while the second part the remaining ones The exercises that involve simulation are done using C 11 Monte Carlo Methods Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods. The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field. The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author's own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels Fuzzy Logic with Engineering Applications Timothy J. Ross, 2004-08-16 Fuzzy logic refers to a set of methods used to characterize and quantify uncertainty in engineering systems This edition covers major advances that have been made with regard to both theory and applications **Application of Traffic Simulation Models**, 1982 Applied Mechanics Reviews ,1996 Introduction to Probability and Statistics for Engineers and Scientists Sheldon M. Ross, 2014-08-14 Introduction to Probability and Statistics for Engineers and Scientists Fifth Edition is a proven text reference that provides a superior introduction to applied probability and statistics for engineering or science majors. The book lays emphasis in the manner in which probability yields insight into statistical

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