

# STAT 340/CS 437 PROBLEM SOLUTIONS.

1. 1.1 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 queue 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
% Data
arrival =[12 31 63 95 99 154 198 221 304 346 411 455 537];
service=[40 32 55 48 18 50 47 18 28 54 40 72 12];
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
departure(1)=arrival(1)+service(1);
for i=2:13
    if arrival(i)<departure(i-1)
        \ departure(i)=departure(i-1)+service(i);
    else
        \ departure(i)=arrival(i)+service(i);
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
departure2(1)=arrival(1)+service(1);
departure2(2)=arrival(2)+service(2);
for i=3:13
    if arrival(i)<min(departure2(i-1),departure2(i-2))
        \ departure2(i)= min(departure2(i-1),departure2(i-2))+service(i);
    else
        \ departure2(i)=arrival(i)+service(i);
    end
end
```

# Ross Simulation Solution Manual

**L Manion**



## **Ross Simulation Solution Manual:**

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 Handbook of 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 *Great Lakes Icebreaking Operation*

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