

Introduction
to Discrete-
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Chun-Chieh
Huang

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Introduction to Discrete-Event Simulation Using SimPy

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October 17, 2011

Outline

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- Simulation
 - a computer program that creates a virtual environment in order to study physical problems

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 - hard to do real experiment, e.g. battle field, or banking system

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- When not to use simulation
 - more expensive to do simulation, e.g. simple harmonic motion

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 - cheaper to do simulation, e.g. RTL simulation for IC design, or highway/freeway route planning
 - analyzing bottleneck for current workflow
- When not to use simulation
 - more expensive to do simulation, e.g. simple harmonic motion
 - problems that can be analyzed by pencil and paper

Categories of Simulation

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- Continuous or discrete
 - State variable is continuous, e.g. weather systems
 - State variable is discrete, e.g. number of customers

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- Continuous or discrete
 - State variable is continuous, e.g. weather systems
 - State variable is discrete, e.g. number of customers
- Static or dynamic
 - Static: represents a system at a particular point of time
 - called Monte-Carlo Simulation [2]
 - Dynamic: represents systems as they change over time
 - e.g. banking system from 9:00 AM to 5:00 PM

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 - e.g. banking system from 9:00 AM to 5:00 PM
- Deterministic or stochastic
 - Deterministic: contains no random variable
 - Stochastic: has one or more random variables

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- Simulation of weather system is **continuous**.
- Simulation of queue in a post office is **discrete**.
 - Number of customers in any time is discrete.
 - Simulation for this kind of systems is called discrete-event simulation.
- Mostly, but not limited to, queueing systems
 - factory work flow
 - freeway traffic simulation
 - network traffic simulation

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- Activity-oriented
 - fixed increment of time
 - time-consuming

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 - faster than activity-oriented

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- Simulating a post office with only one clerk
- Customers come in at random time and wait if the clerk is already serving
- Clerk serves each customer for a random period of time

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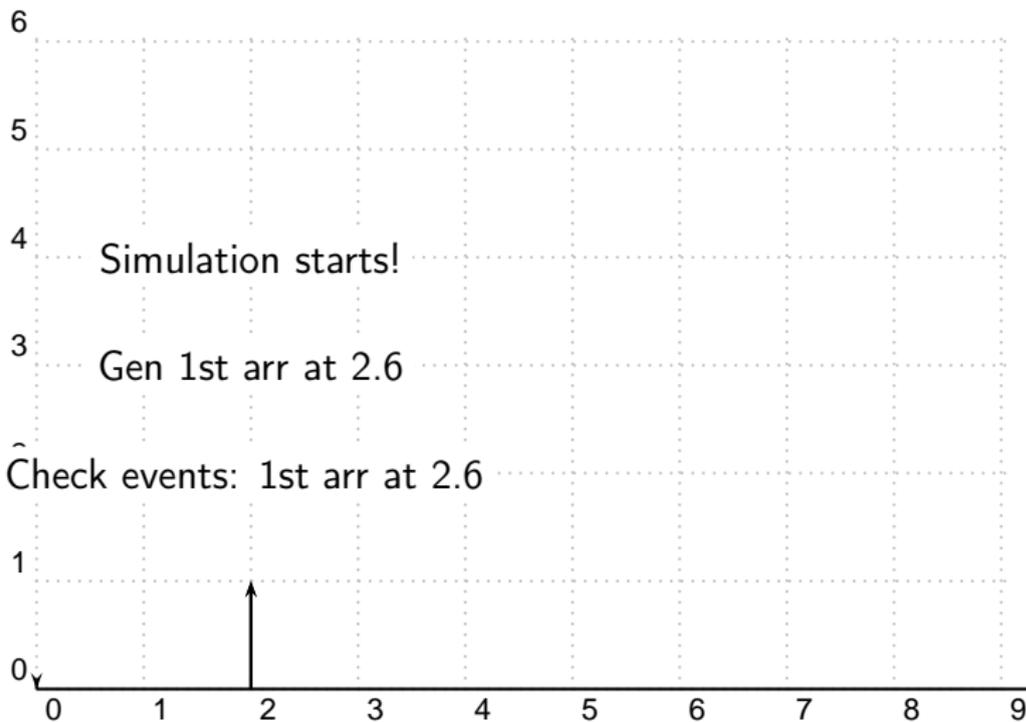
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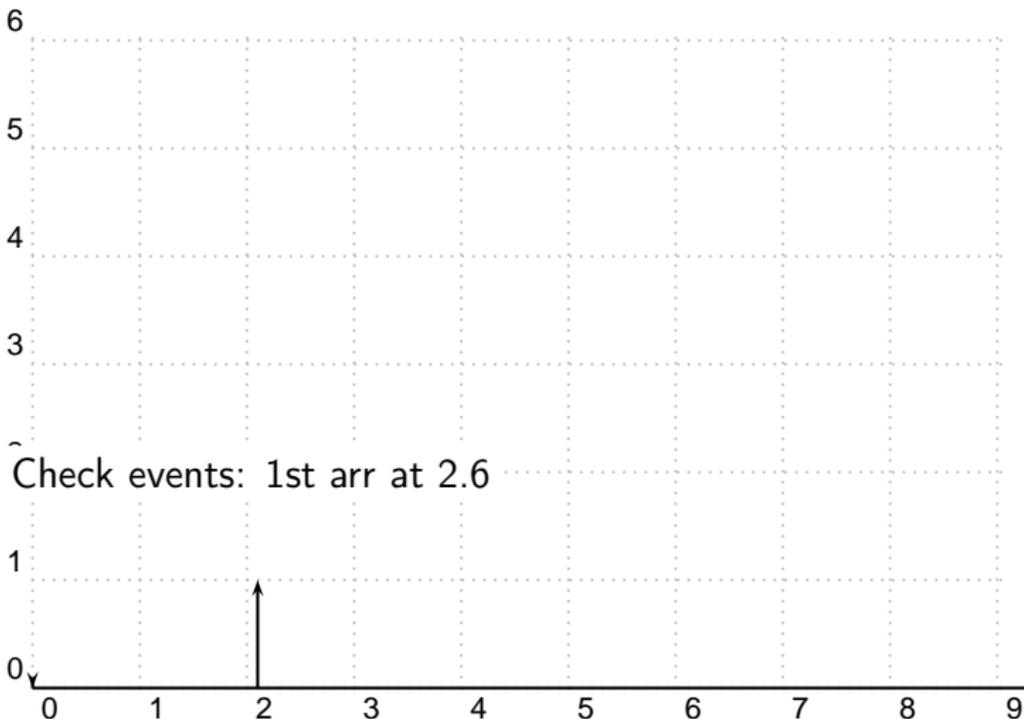
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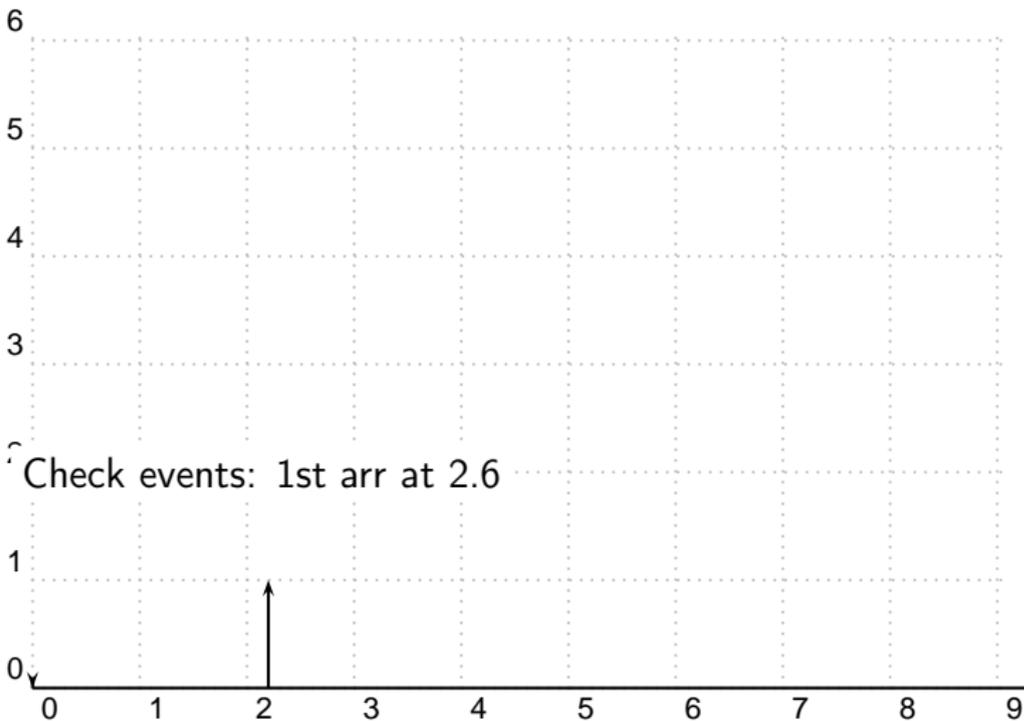
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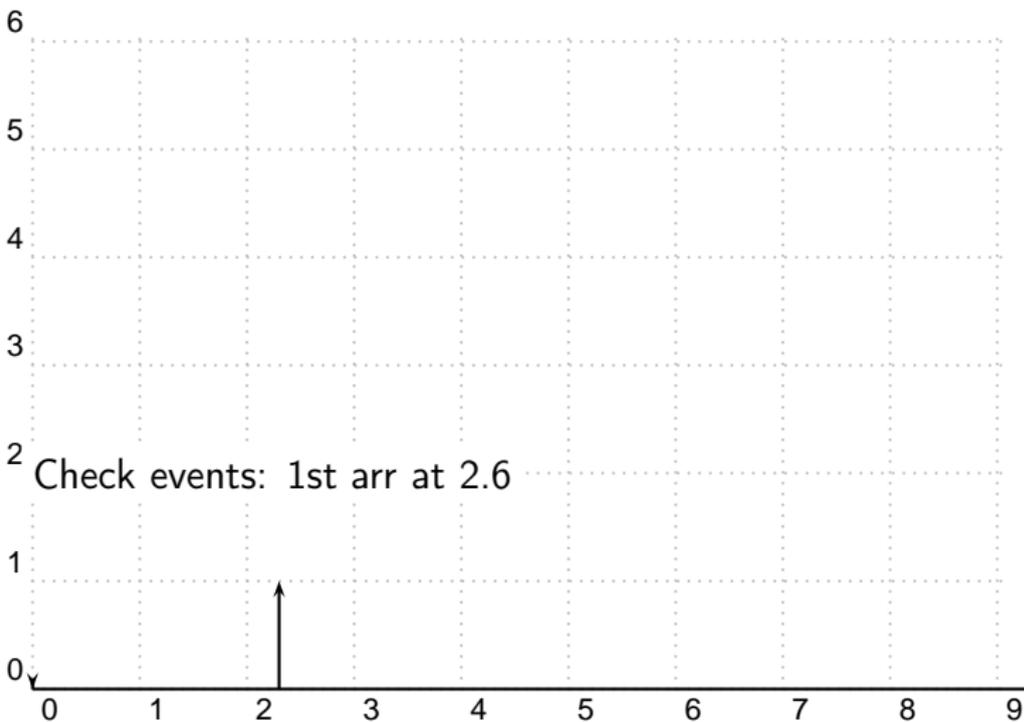
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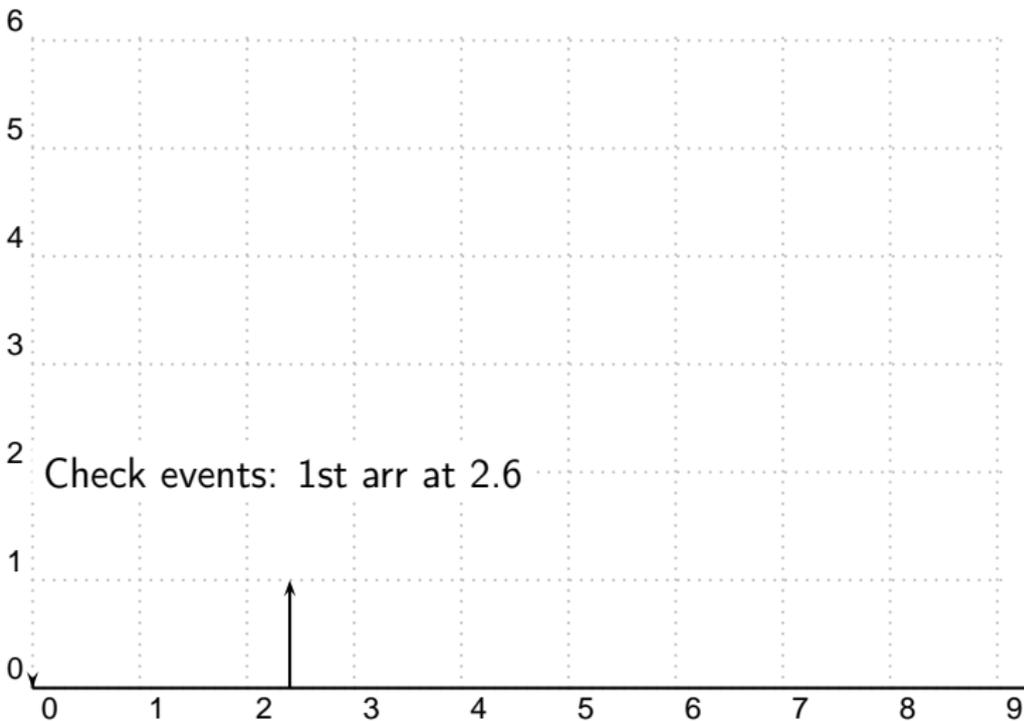
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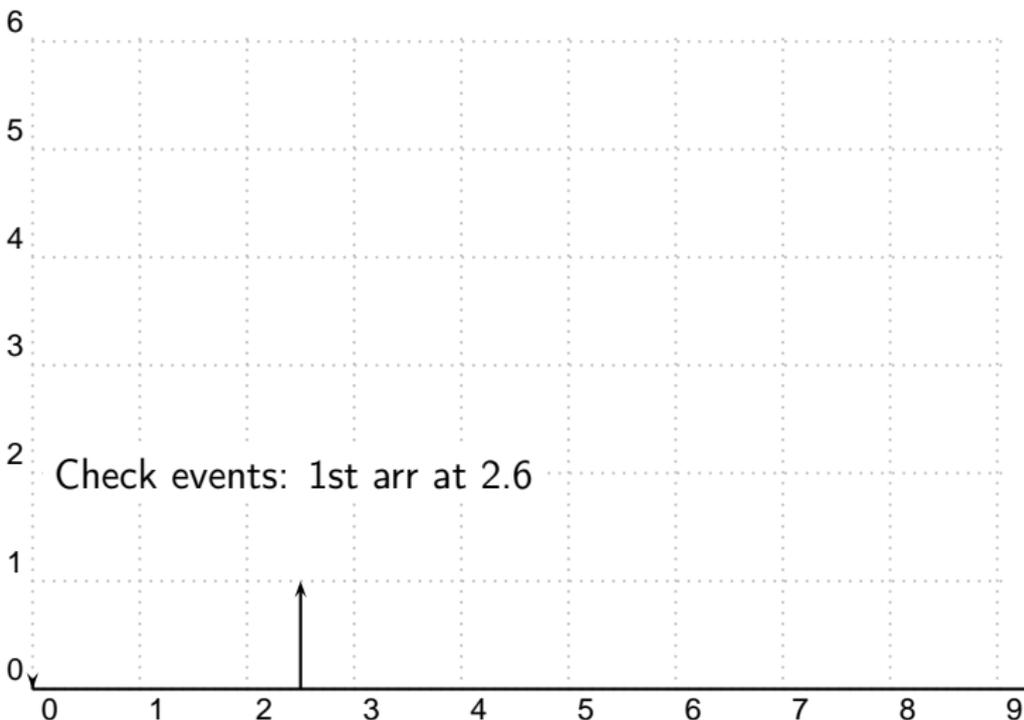
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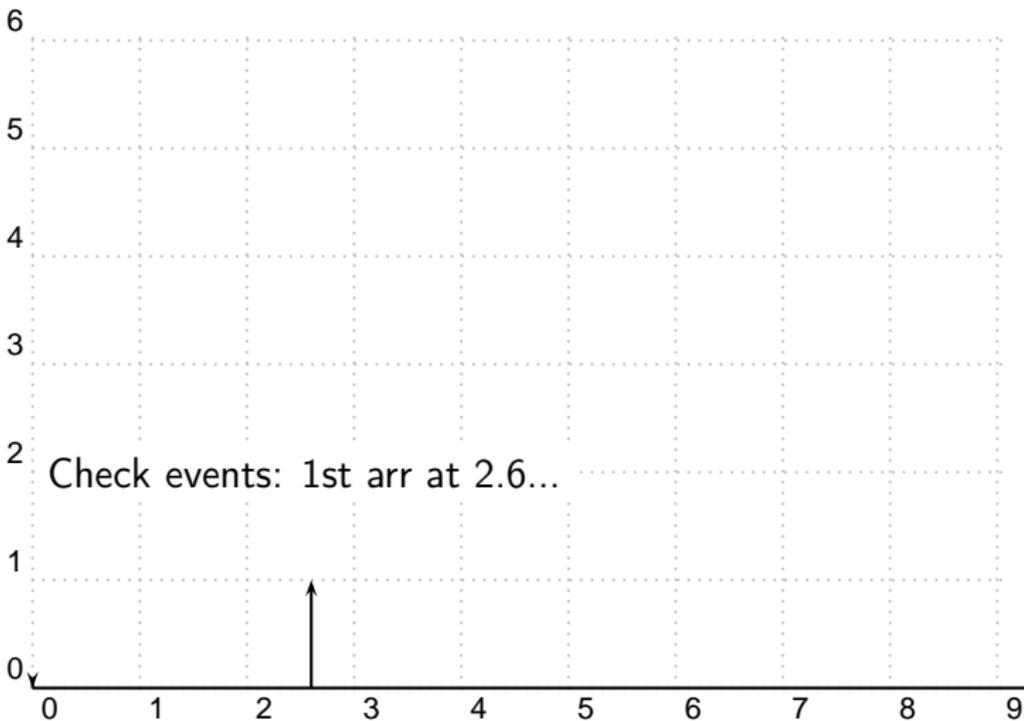
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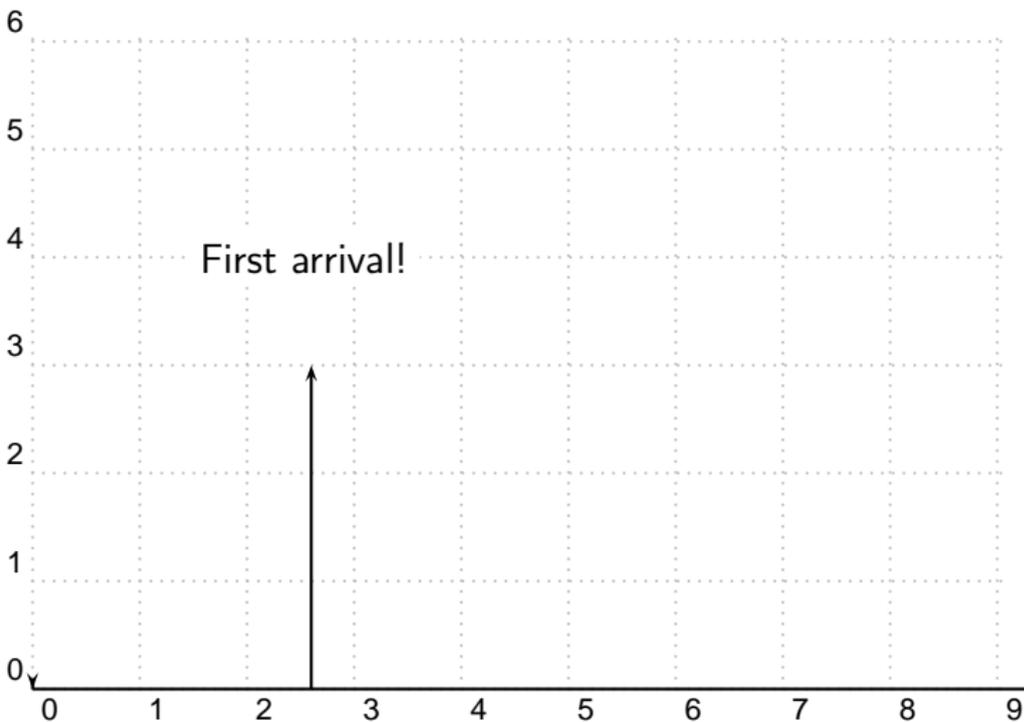
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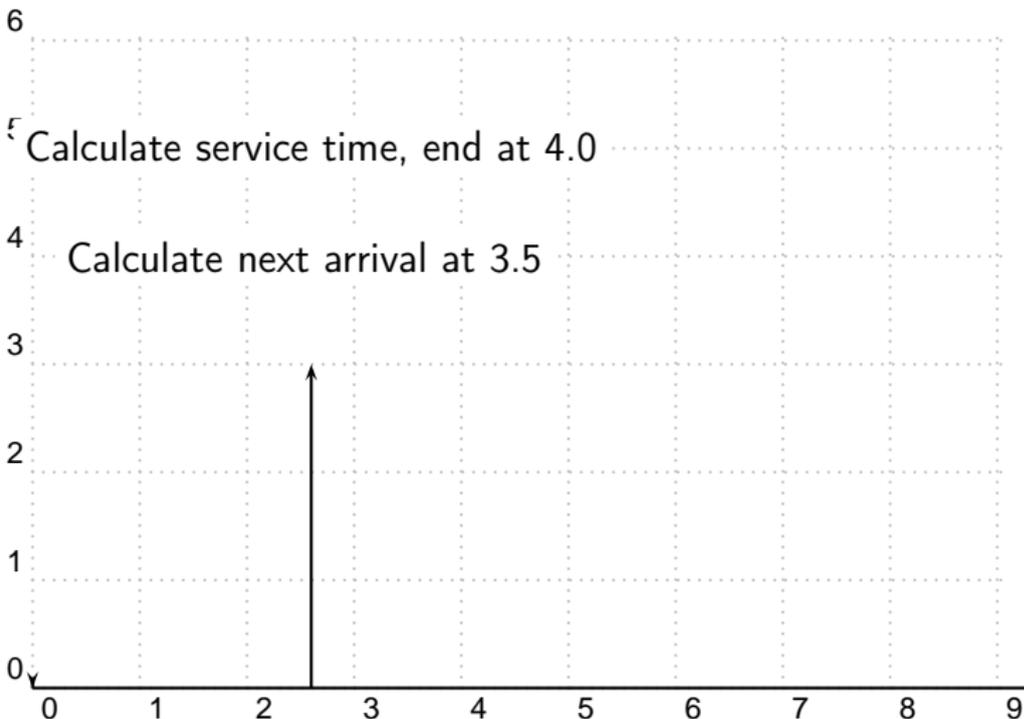
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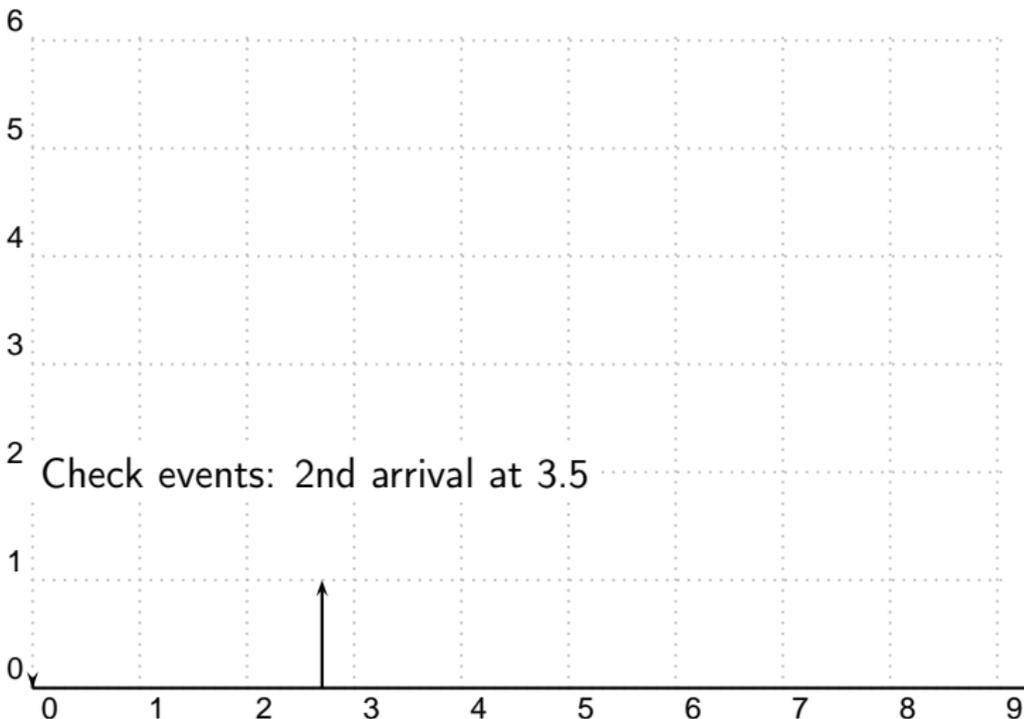
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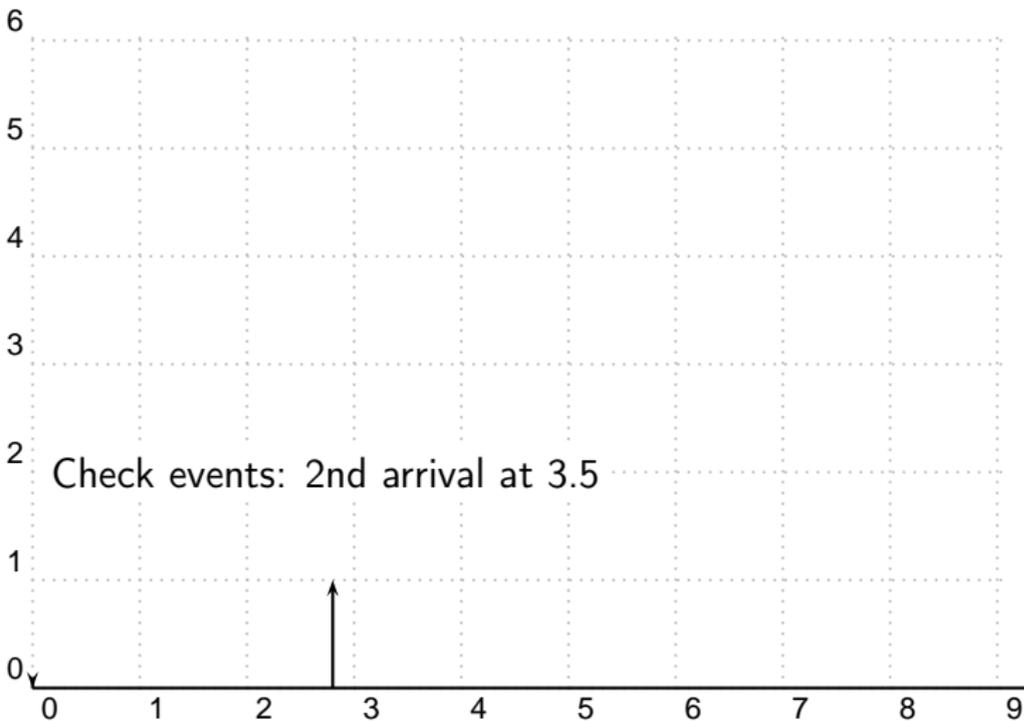
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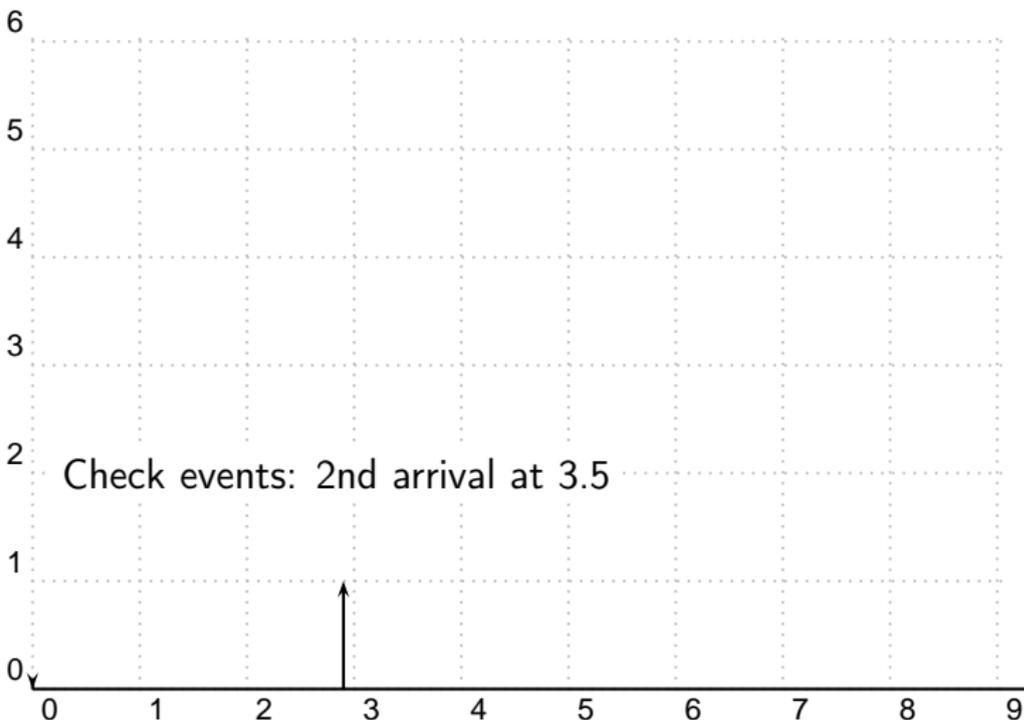
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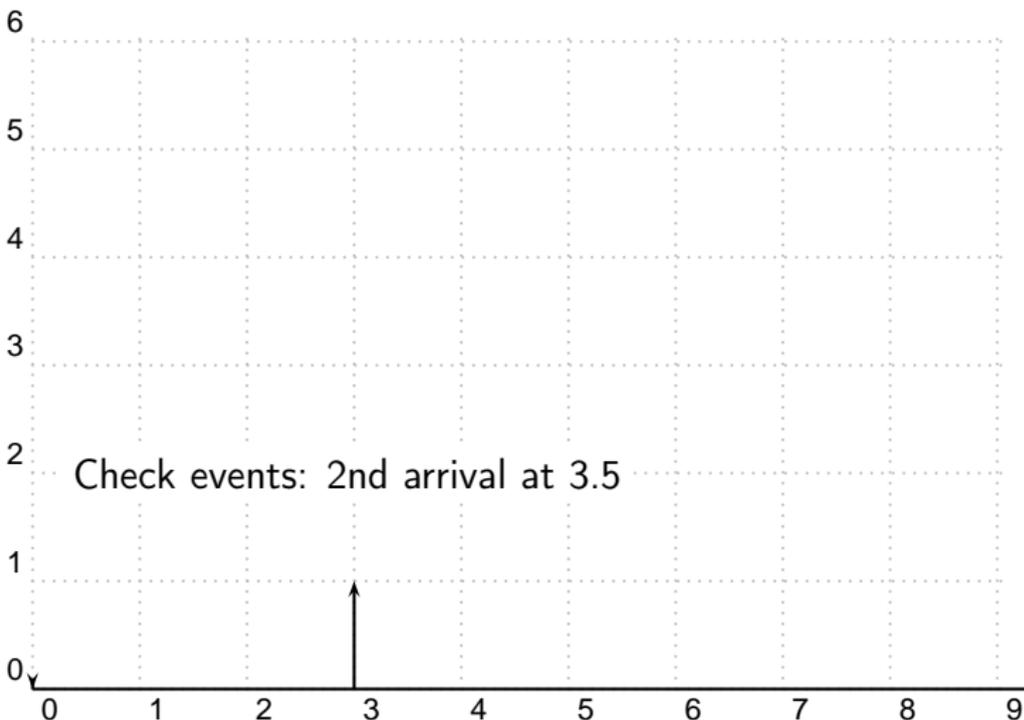
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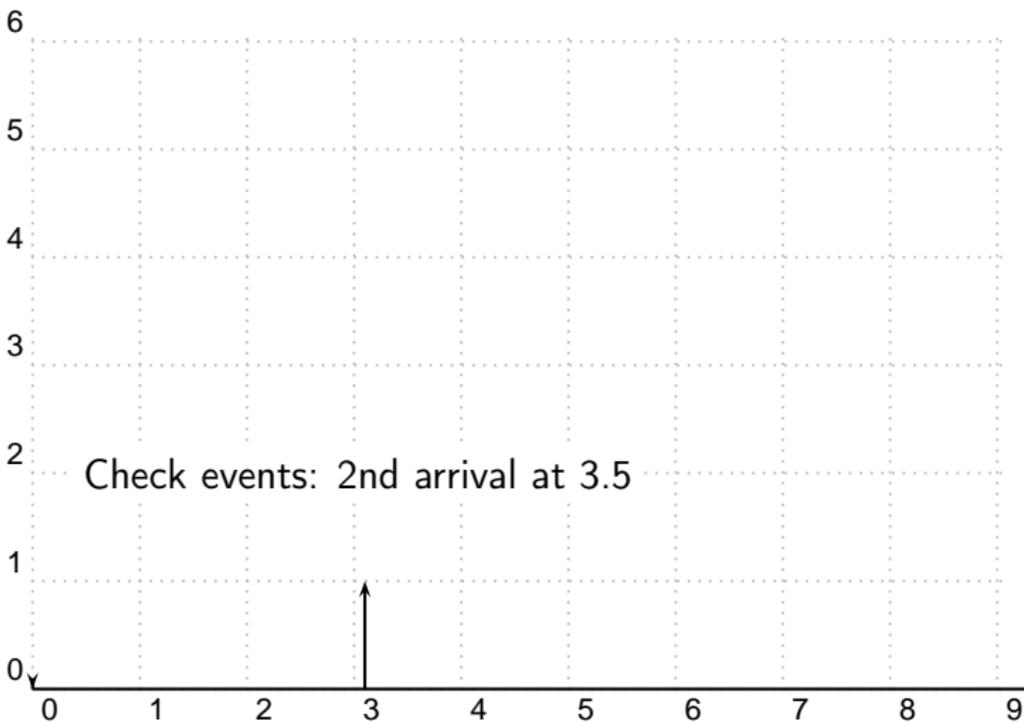
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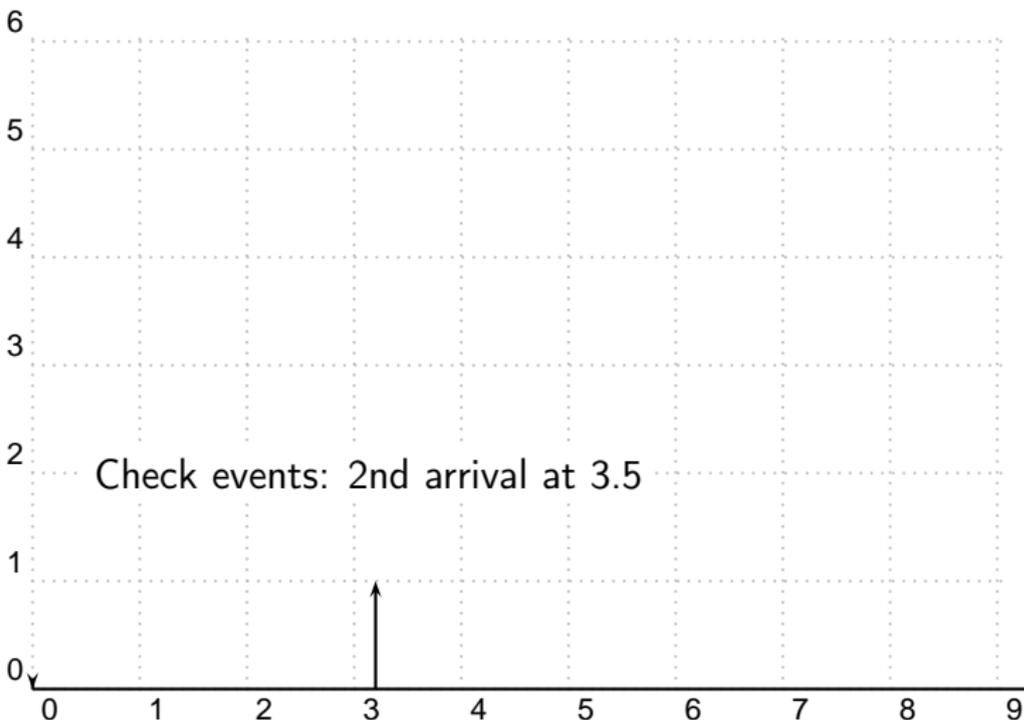
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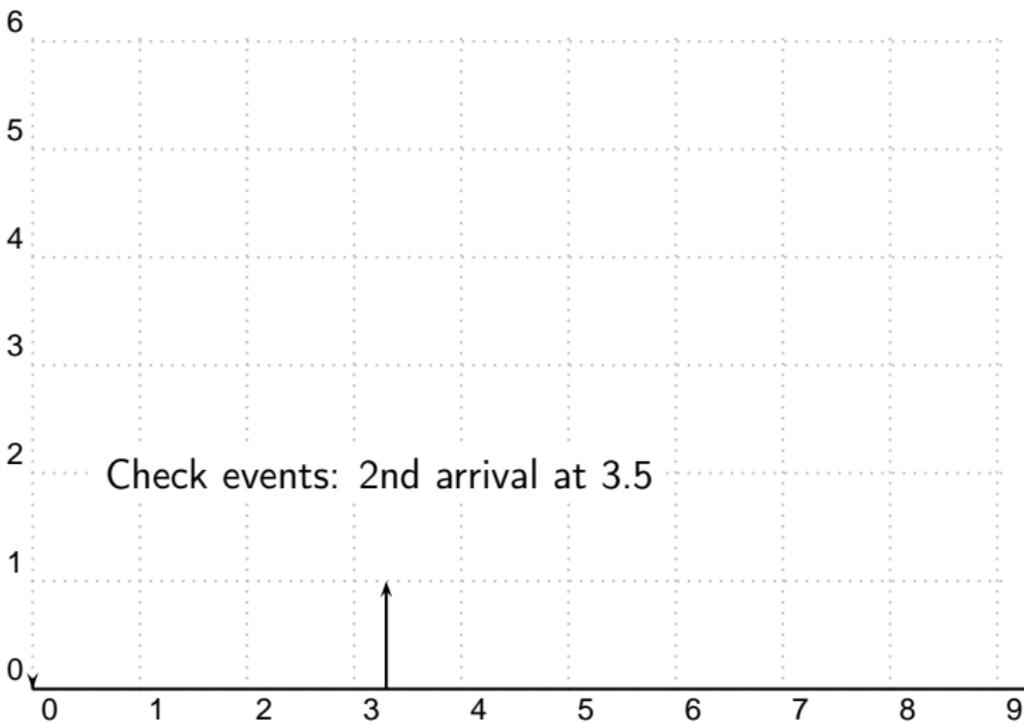
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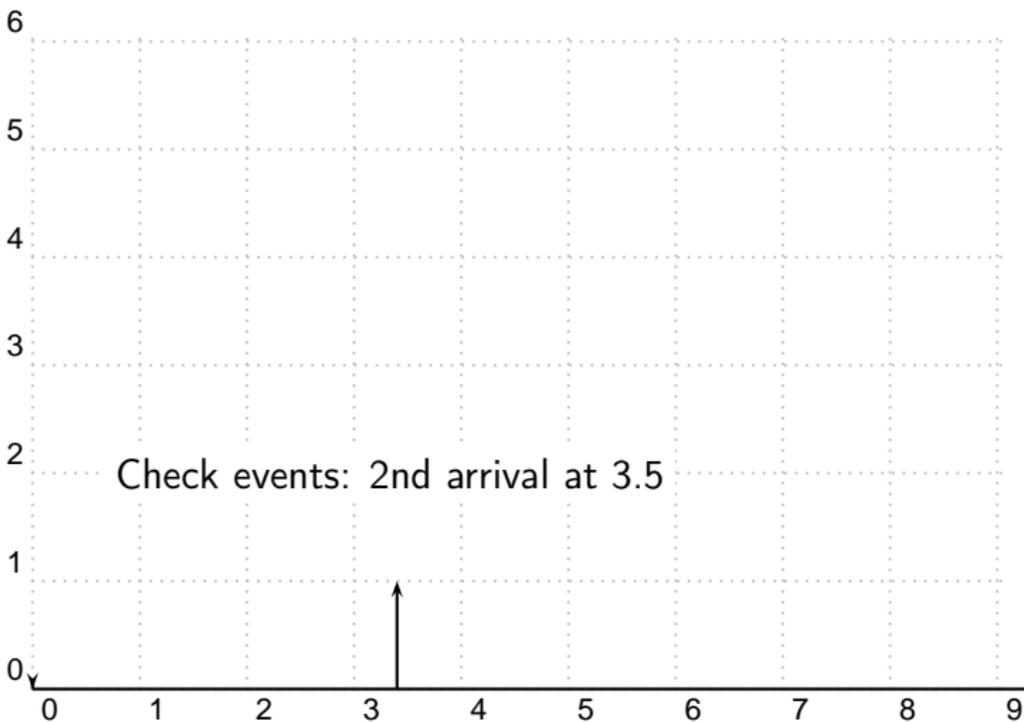
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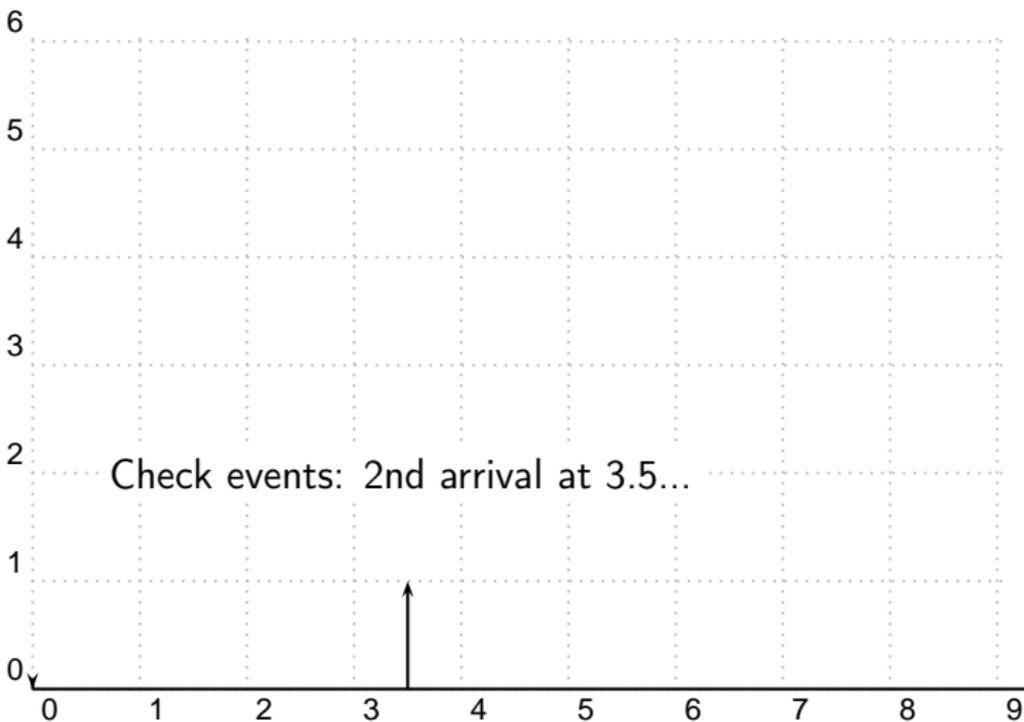
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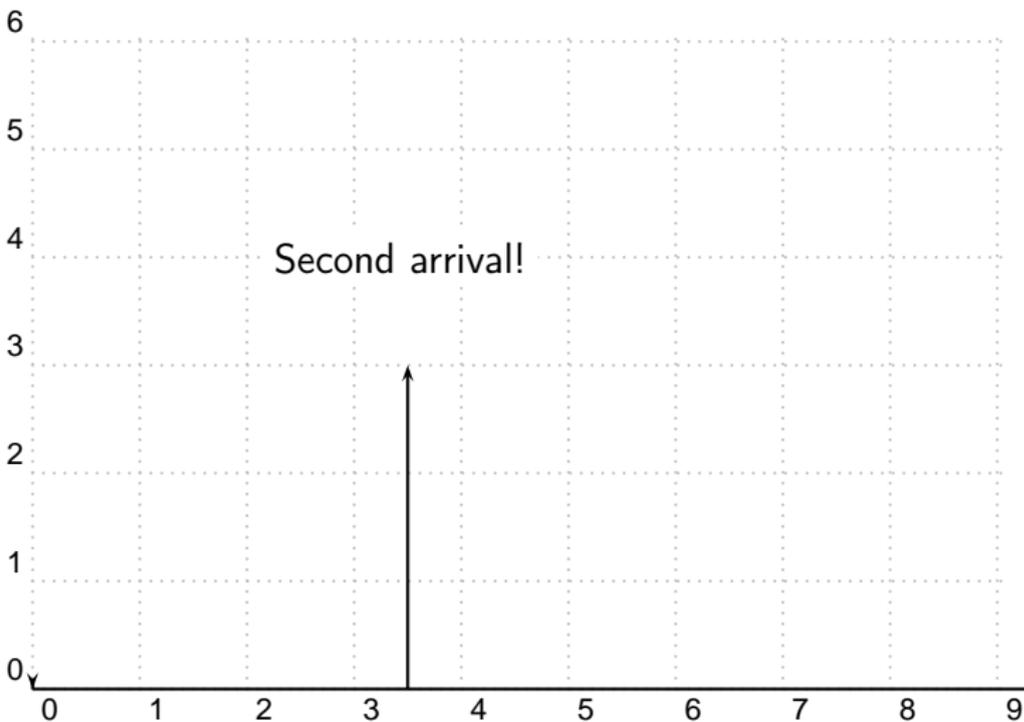
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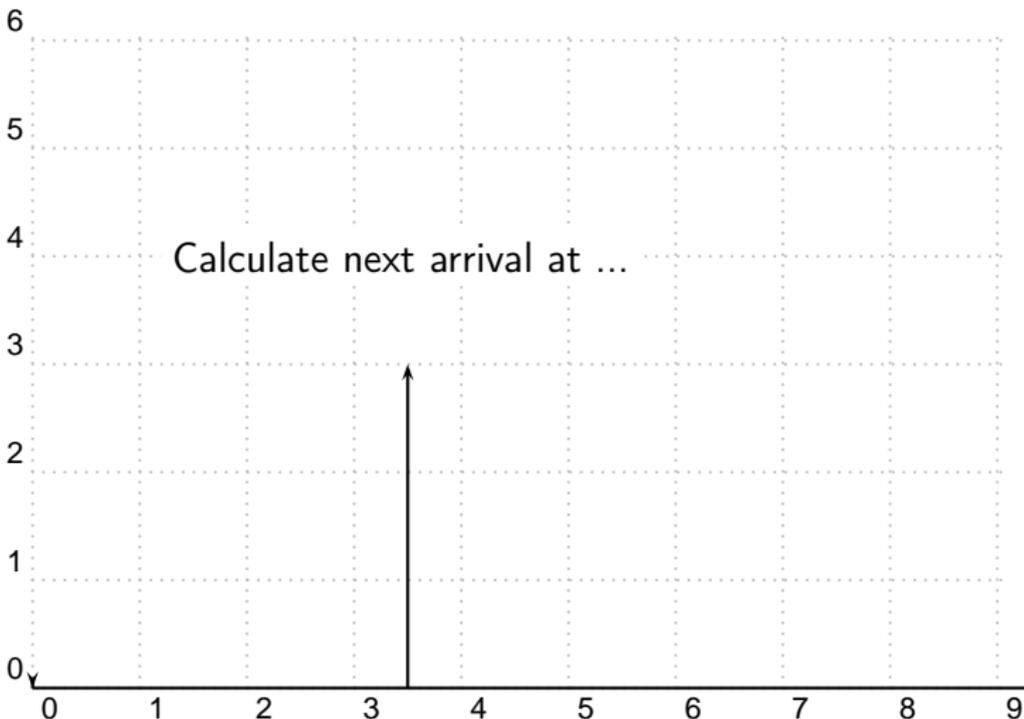
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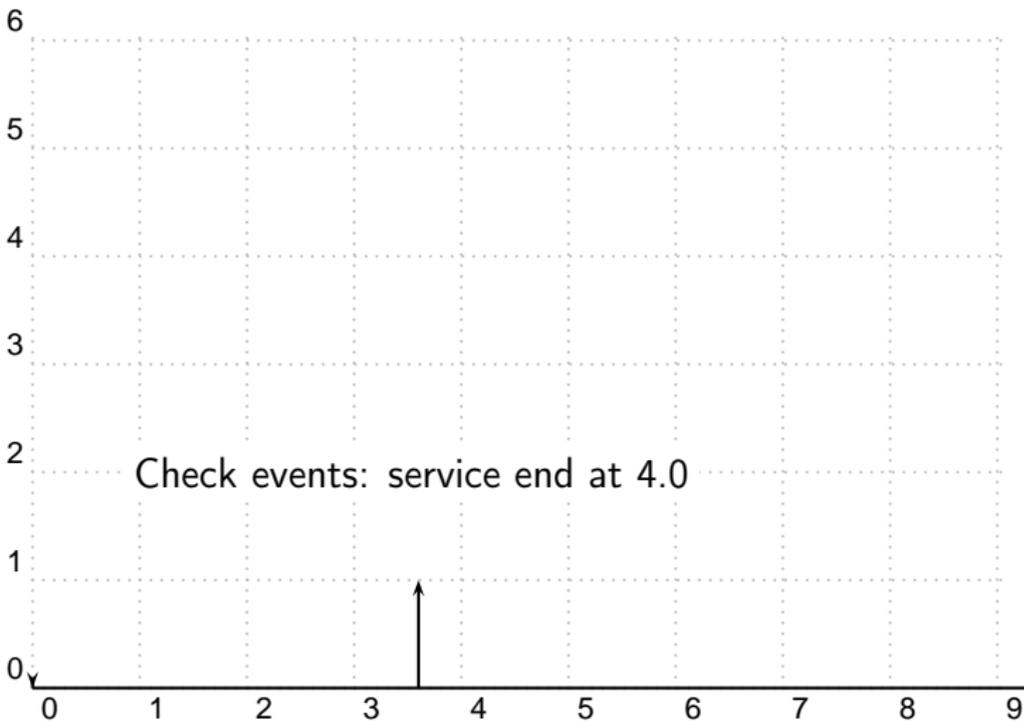
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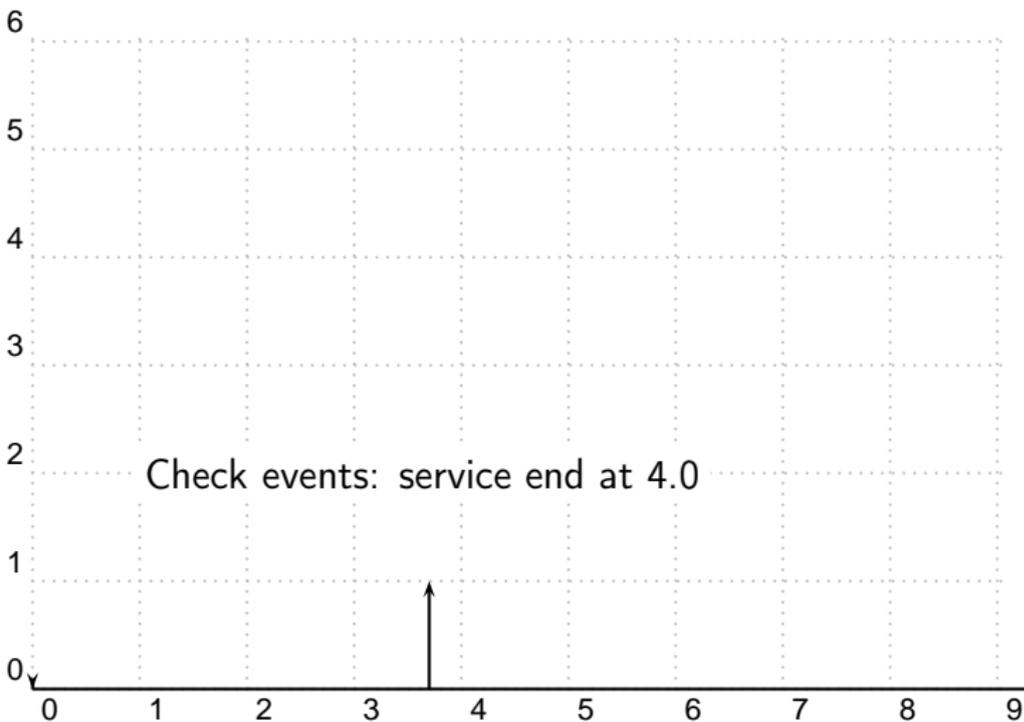
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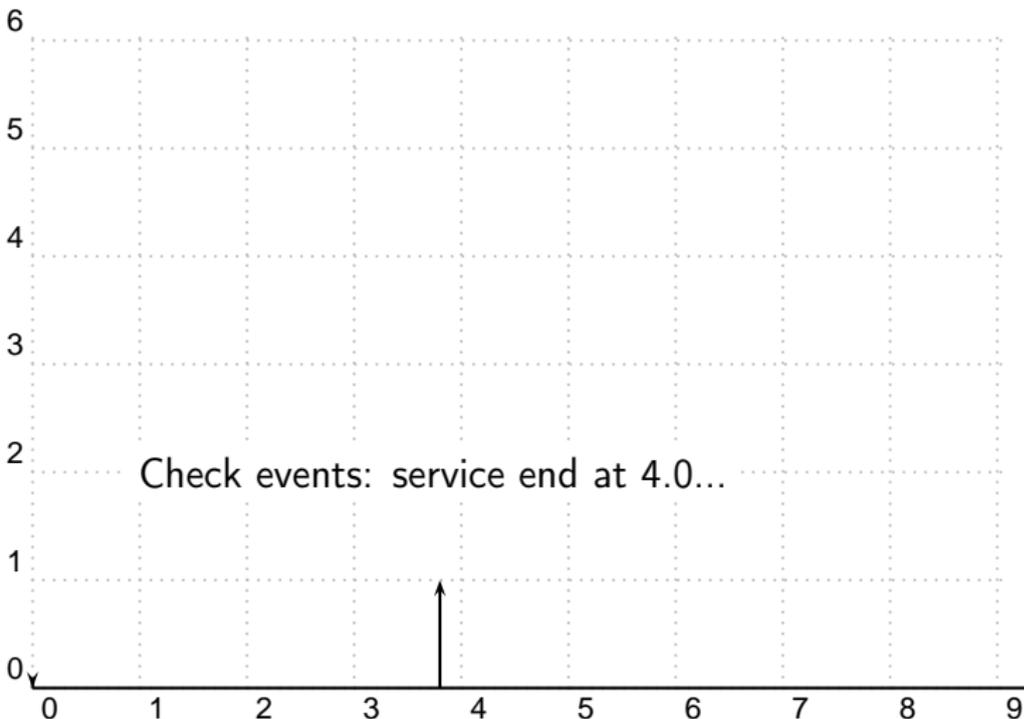
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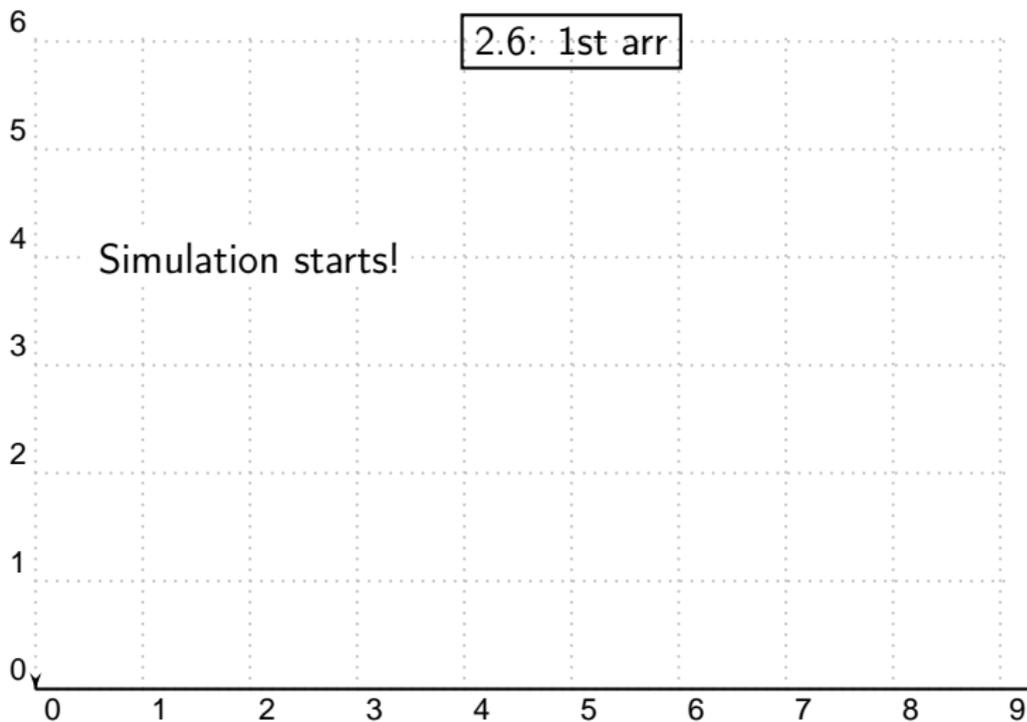
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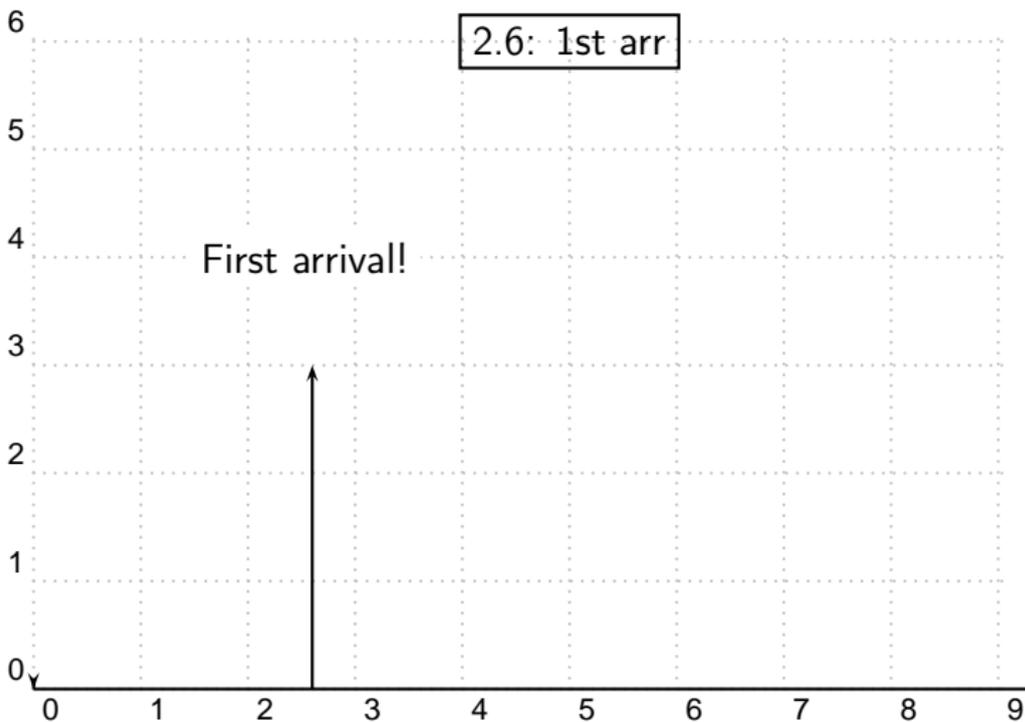
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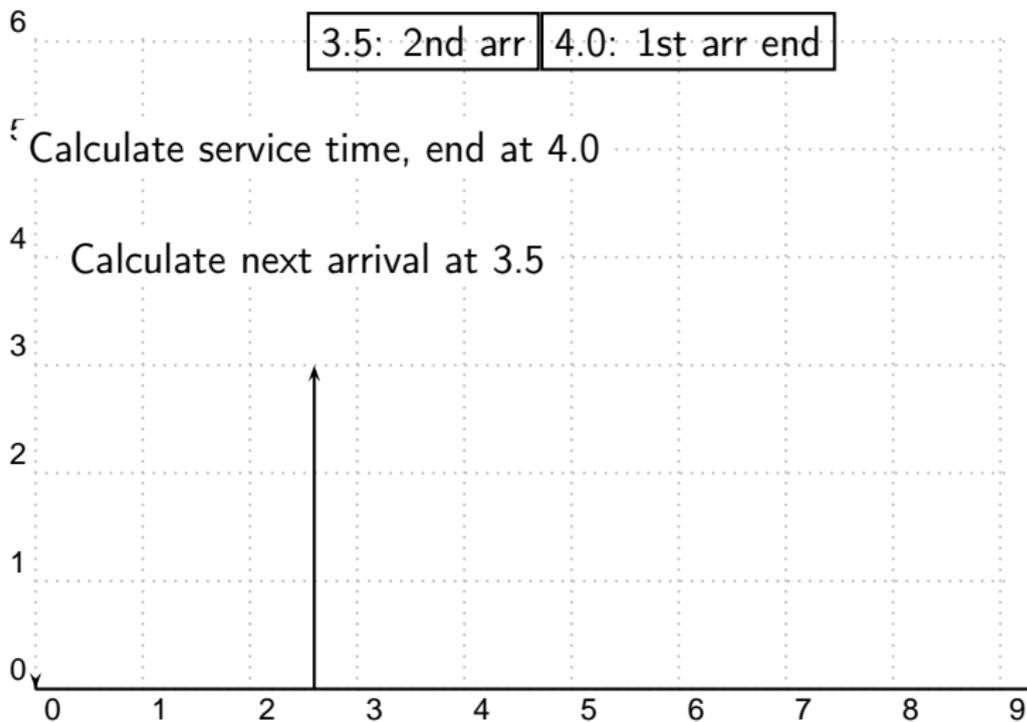
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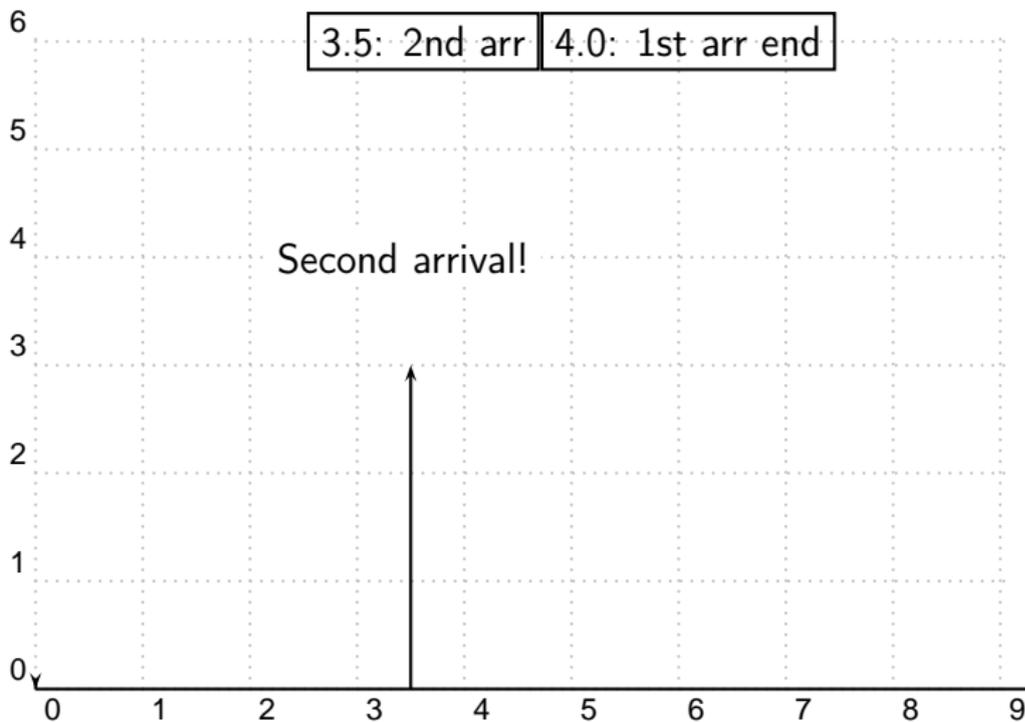
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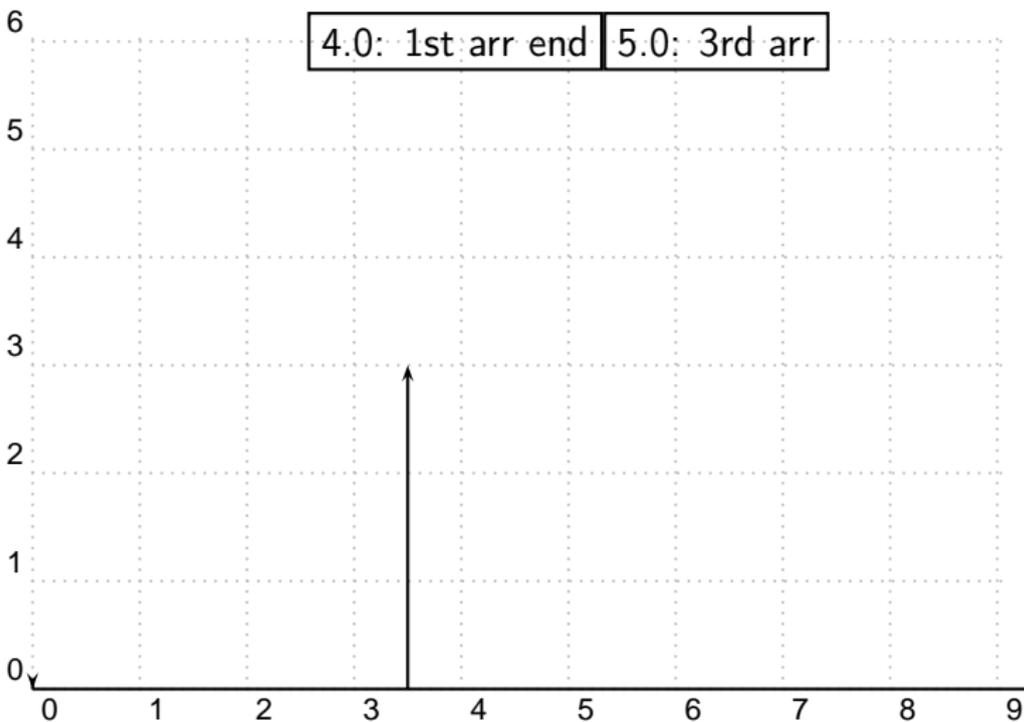
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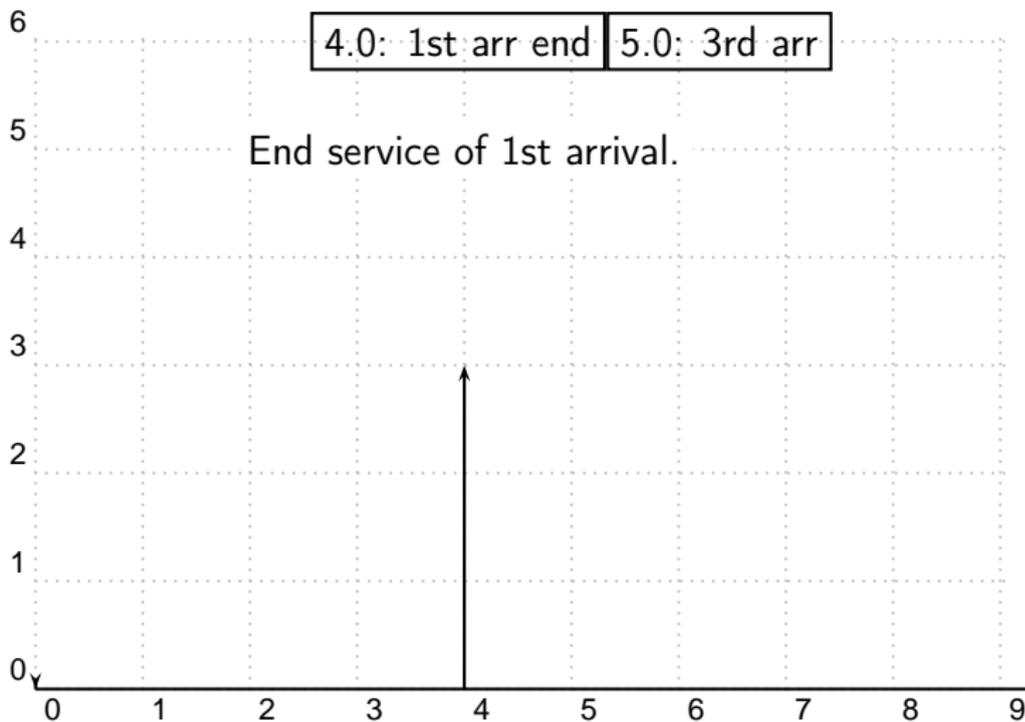
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- Activity-oriented
 - fixed increment of time
 - time-consuming
- Event-oriented
 - on each event, generate next event and put into event queue
 - simulation time advances to next event
 - faster than activity-oriented
- Process-oriented
 - abstract one object into a process
 - Arrival process for customers, or **A**
 - Clerk process, or **S**
 - Event manager, or **E**
 - easier to maintain in the end

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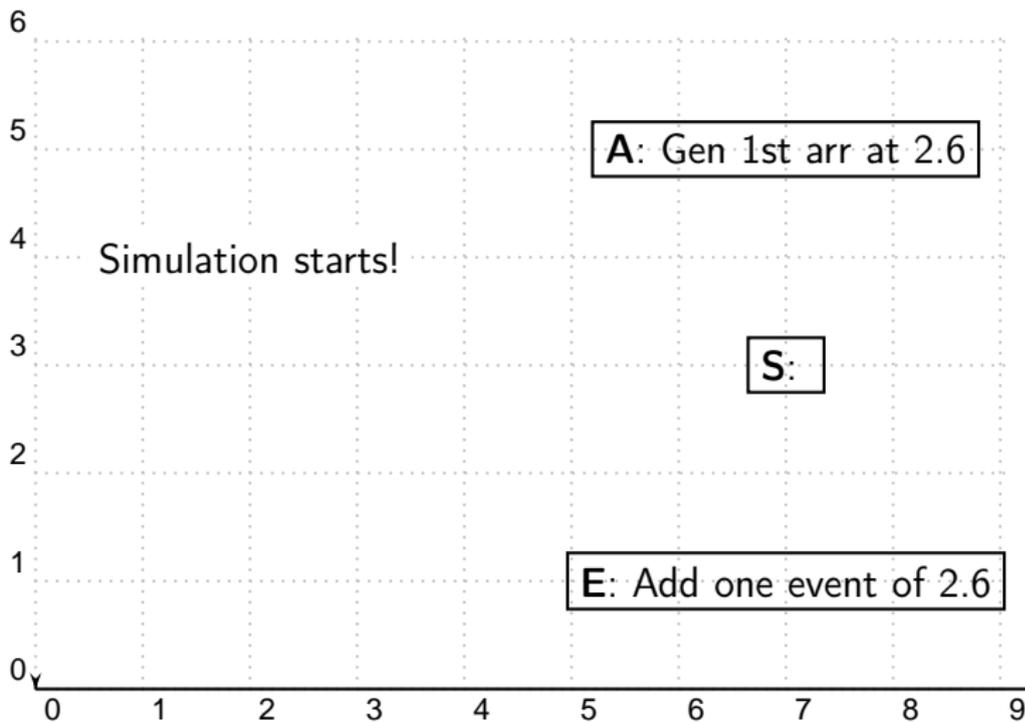
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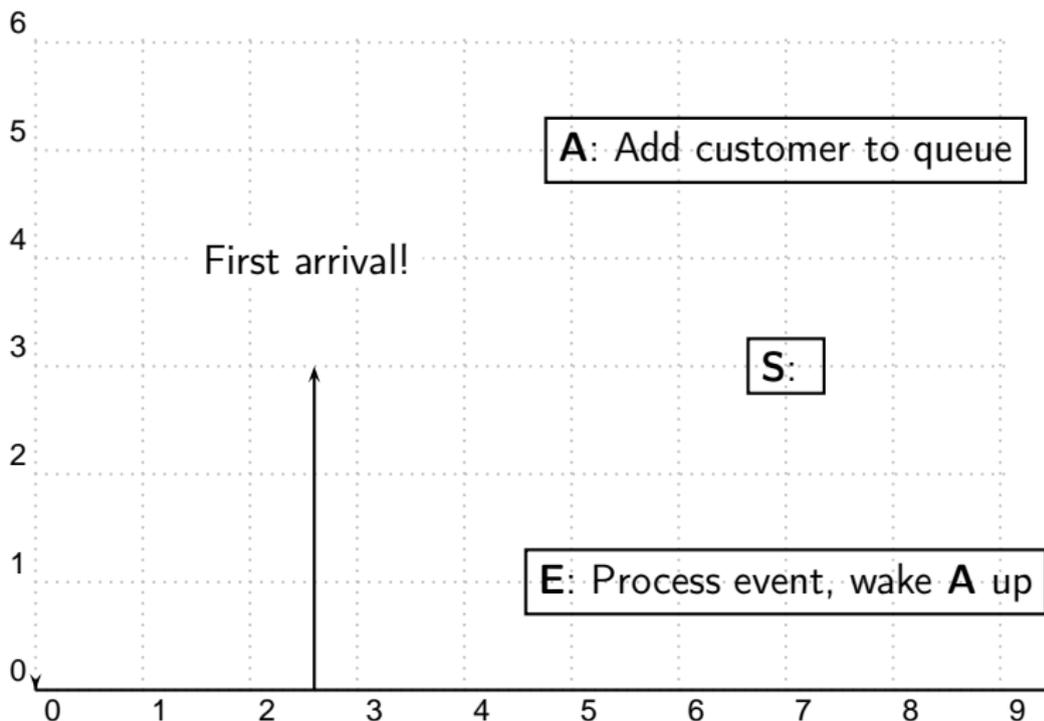
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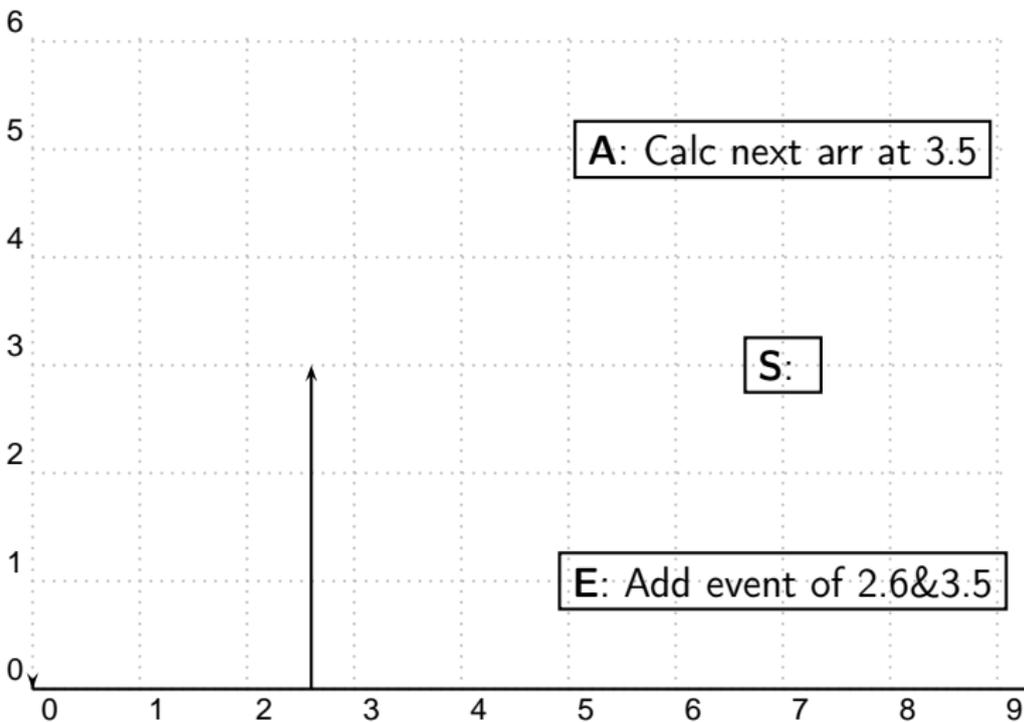
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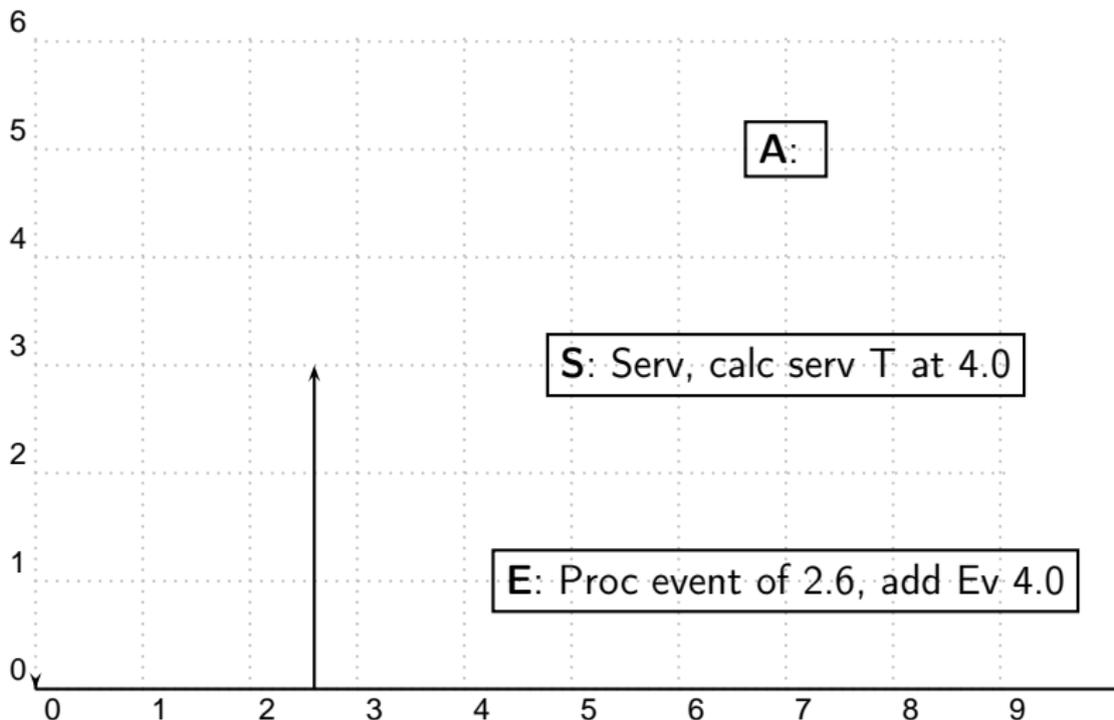
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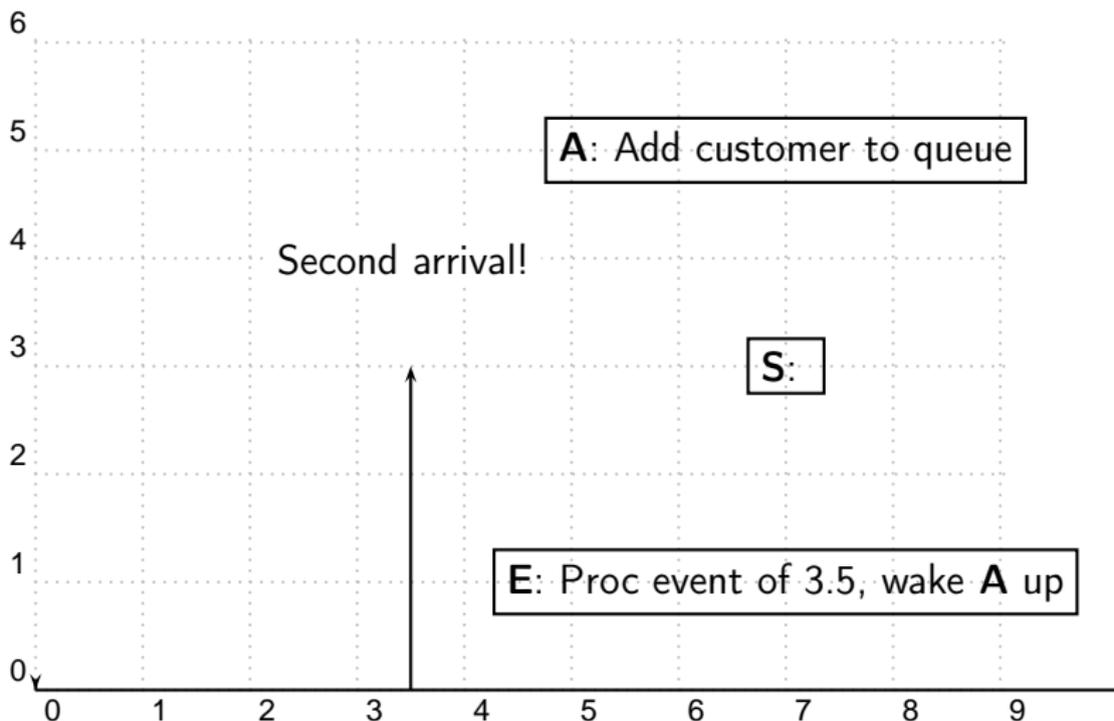
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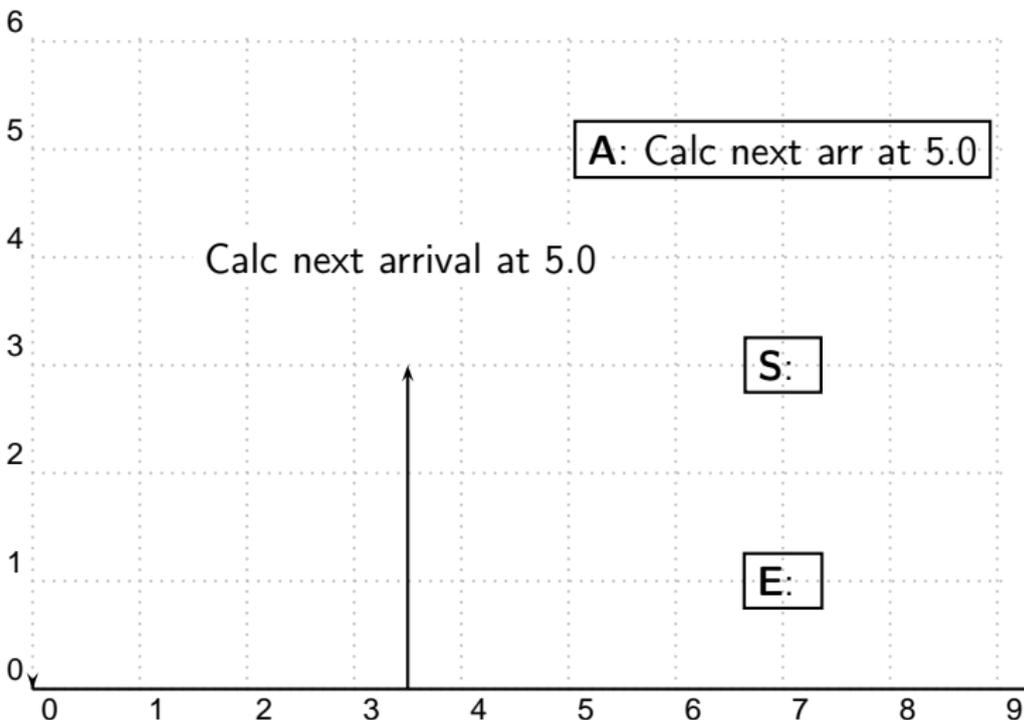
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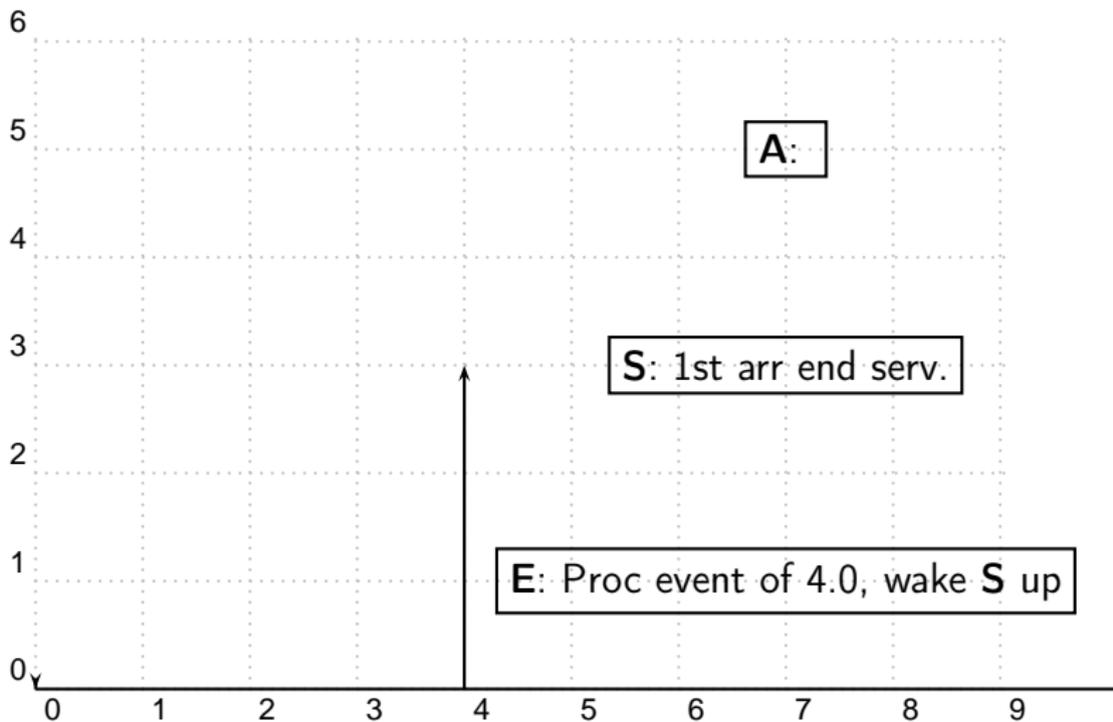
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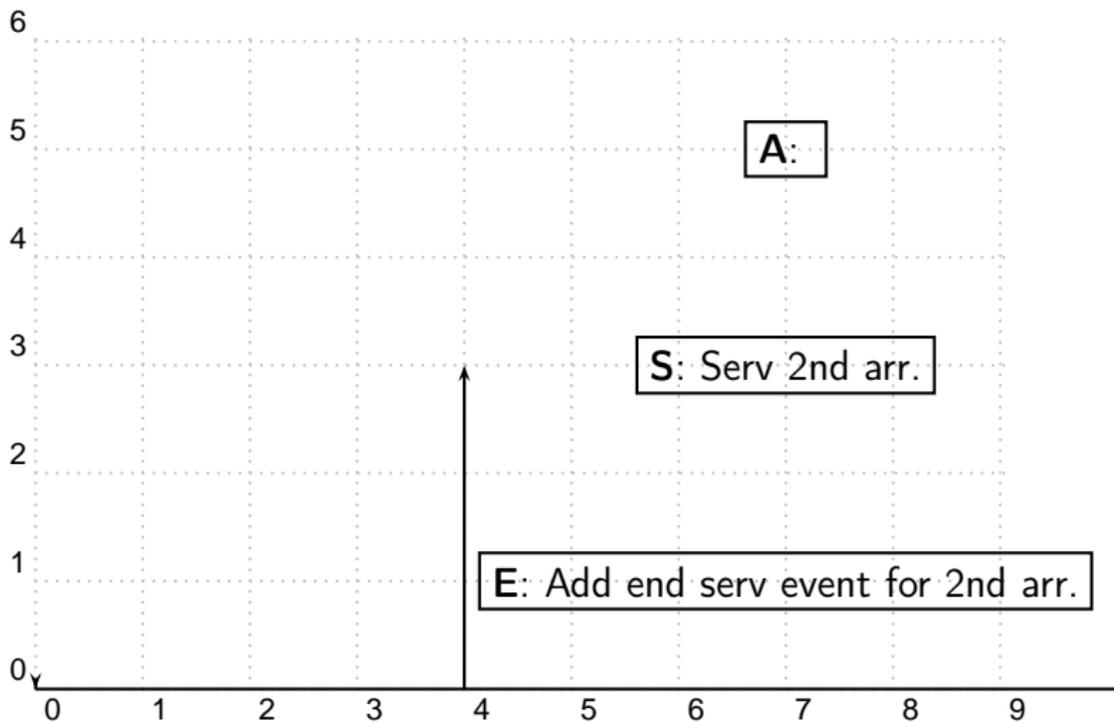
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References

- Use your own C/C++ implementation
 - takes time to write simulation engine **and** algorithm code
 - hard to debug, especially for event manager
 - not very convincing

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- Use your own C/C++ implementation
 - takes time to write simulation engine **and** algorithm code
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- Use generalized simulation library, or language
 - SIMULA programming language
 - C++SIM or JavaSIM [1]
 - SimEvents in Simulink/MATLAB
 - SimPy [5]

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- Use your own C/C++ implementation
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- Use generalized simulation library, or language
 - SIMULA programming language
 - C++SIM or JavaSIM [1]
 - SimEvents in Simulink/MATLAB
 - SimPy [5]
- Use special purpose simulation packages
 - ns-3 for network simulation [4]

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References

- Uses Python for modeling
 - Python is a scripting language like MATLAB, but **faster!**
 - Python is very easy to write and very beautiful!

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References

- Uses Python for modeling
 - Python is a scripting language like MATLAB, but **faster!**
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- Process-oriented Discrete Event Simulation Language
 - easier to write model
 - provides event manager implementation

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 - Python is a scripting language like MATLAB, but **faster!**
 - Python is very easy to write and very beautiful!
- Process-oriented Discrete Event Simulation Language
 - easier to write model
 - provides event manager implementation
- Uses coroutine to suspend/resume process
 - will be referred to as **thread** in this presentation
 - guarantees order of execution
 - cannot run on parallel machine

SimPy Terminology: Classes

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- Process
 - simulates an entity which evolves in time, e.g. a customer who needs to be served by a clerk
 - referred to as **thread** in [3]

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References

- Process
 - simulates an entity which evolves in time, e.g. a customer who needs to be served by a clerk
 - referred to as **thread** in [3]
- Resource
 - simulates something to be queued, e.g. the waiting list

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`activate()` used to mark a thread as runnable when it is first created

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`activate()` used to mark a thread as runnable when it is first created

`simulate()` starts the simulation

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`yield hold` put current thread into suspension for a certain amount of time

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`yield request` requests for a given resource

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`yield request` requests for a given resource

`yield release` used to indicate that current thread no longer need the given resource

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yield hold put current thread into suspension for a certain amount of time

yield request requests for a given resource

yield release used to indicate that current thread no longer need the given resource

yield passivate put current thread into suspension and wait until awakened by some other thread

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`reactivate()` awakes a previously-passivated thread

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`yield request` requests for a given resource

`yield release` used to indicate that current thread no longer need the given resource

`yield passivate` put current thread into suspension and wait until awakened by some other thread

`reactivate()` awakes a previously-passivated thread

`cancel()` cancels all the events associated with a previously-passivated thread

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References

- Scenario
 - A post office with only one clerk.
 - Customers arrival is poisson process, i.e. inter-arrival time is exponential distribution.
 - Service time is also poisson process.
- Process
 - Arrival
 - Clerk
- Queue is managed by ourselves.

Arrival Process

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```
class ArrivalClass(Process):
    ArrivalRate = 1/1.0                # reciprocal of mean arrival time

    def __init__(self):
        Process.__init__(self)

    def Run(self):
        while 1:
            InterArrivalTime = G.Rnd.expovariate(ArrivalClass.ArrivalRate)
            yield hold, self, InterArrivalTime
            C = Customer()
            ClerkClass.Queue.append(C) # a customer arrives
            G.NumCustomers += 1

            if ClerkClass.Idle != []: # Is there any clerk idle?
                reactivate(ClerkClass.Idle[0]) # Yes, wake him/her up
```

Clerk Process

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```
class ClerkClass(Process):
    ServiceRate = 1/1.2                # reciprocal of mean service time
    MaxQueueLength = 0
    Queue = []
    Idle = []
    Busy = []
    NumDone = 0
    def __init__(self):
        Process.__init__(self)
        ClerkClass.Idle.append(self)  # Initially idle
    def Run(self):
        while 1:
            yield passivate, self      # wait until awoken by customers
            ClerkClass.Idle.remove(self)
            ClerkClass.Busy.append(self) # going to be busy
            while ClerkClass.Queue != []:
                C = ClerkClass.Queue.pop() # call next customer in line
                if len(ClerkClass.Queue) > ClerkClass.MaxQueueLength:
                    ClerkClass.MaxQueueLength = len(ClerkClass.Queue)
                # Start service the customer
                ServiceTime = G.Rnd.expovariate(ClerkClass.ServiceRate)
                yield hold, self, ServiceTime
                C.endService()
                G.TotalWaitingTime += C.WaitingTime
                ClerkClass.NumDone += 1
                del C

            ClerkClass.Busy.remove(self)
            ClerkClass.Idle.append(self)
```

Live Demo

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Important Simulation Parameters

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References

Purpose List below parameters to prove that your work is repeatable.

RNG Random number generator method

- Linear Congruential Method
 - oldest and best well known
- Mersenne Twister
 - designed with simulation purpose in mind
 - used to implement random library in python after version 2.5

RNG Random number generator seed

Concluding Remarks

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References

- Simulation is a powerful tool to study physical problems with cheaper cost.
- SimPy provides process-oriented DES framework to write simulation easily and reasonably fast.

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