



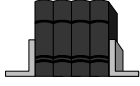


*CS-470  
Modeling & Simulation*

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*Course Logistics*



- ❖ Syllabus Review
  - ❖ Questions?!
- ❖ Course Web Page
  - ❖ [www.msoe.edu/~blessing/cs470](http://www.msoe.edu/~blessing/cs470)
  - ❖ Notes & Handouts from Class
  - ❖ Assignments and other useful links
- ❖ Weekly Quizzes
  - ❖ Held in Lab session

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*What do the following have in common?*

- ❖ Voters at a polling place
- ❖ Patients in a hospital X-ray dept.
- ❖ Office workers waiting for an elevator in the World Trade Center or the Sears Tower
- ❖ Airport passengers traveling during the peak holiday traveling times
- ❖ Military personnel stationed around the world

Ans: Their activities are modeled and simulated.


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*What is a Model?*

- ❖ *“A representation of an object, system, or idea in some form other than the entity itself”*  
- Shannon, *System Simulation: The Art and Science*
- ❖ Model Types:
  - ❖ Physical
    - ❖ Scale models, prototypes, etc.
  - ❖ Mathematical (*Analytical*)
    - ❖ Formulas, Markov Chains, Linear Programs
  - ❖ Computer
    - ❖ Queueing Networks, Simulation “objects”


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*What is Simulation?*

- ❖ *“to assume or have the appearance or characteristic of”* - Random House English Dictionary
- ❖ The simulation of a system is the operation of a *model* which represents the system
- ❖ Usually takes the form of a computer program (but not always)
- ❖ The model and the simulation are inextricably linked

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*What is Simulation?*

- ❖ *“Simulation is the process of designing a model of a real system and conducting experiments with this model for the purpose of either understanding the behavior of the system or of evaluating various strategies for the operation of the system”*  
- Shannon, *System Simulation: The Art and Science*

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### Reasons for Modeling & Sim.

- ❖ The actual system may be costly to build
  - ❖ Factories, Computer Centers, Comm. Networks
  - ❖ Simulation provides insight to the proposed project before it has taken shape
- ❖ The running system may be too important
  - ❖ Online banking, Airline scheduling
  - ❖ Tinkering with the actual system is undesirable
- ❖ Training on a simulator is preferred
  - ❖ Flight simulators, Maritime navigation

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### Classification of Models

Five Dimensions

- ❖ Prescriptive or Descriptive
- ❖ Discrete or Continuous
- ❖ Probabilistic or Deterministic
- ❖ Static or Dynamic
- ❖ Open Loop or Closed Loop

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### Prescriptive vs. Descriptive

- ❖ Prescriptive models are often called *optimization* models
  - ❖ Finding the single best solution is desired
- ❖ Descriptive models (a.t.n.i.) describe salient features of the system
  - ❖ Tinkering or optimizing is left entirely to the analyst using the system

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### Discrete vs. Continuous

- ❖ This dichotomy refers to the model variables
  - ❖ Continuous variables take on any real value
  - ❖ Discrete variables can assume only a limited, specified number of values
- ❖ Time, as a variable, is particularly important
  - ❖ If values change continuously over time, the model is classified as continuous
  - ❖ If values change only at discrete points in time, the model is classified as discrete

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### Probabilistic vs. Deterministic


- ❖ The distinction is with the model variables
  - ❖ If *random variables* are present, the model is a probabilistic one
    - ❖ An appropriate *density function* must be specified for each random variable
    - ❖ Arrival times and Service times are examples
  - ❖ If variable values are always known with 100% certainty, classify the model as deterministic

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### Static vs. Dynamic

- ❖ Do model variables change over time?
  - ❖ If so, the model is dynamic in nature
  - ❖ If not, the model is said to be static
- ❖ Static models tend to set values for variables before the simulation is run (these values are referred to as the *parameters* of the simulation).
- ❖ Static systems are typically simpler to model

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### *Open Loop vs. Closed Loop*

- ❖ This notion is determined by the structure of the model rather than the variables
- ❖ Closed Loop systems *feed back* some of the output as input to the system
  - ❖ Presumably, to modify subsequent output!
- ❖ Open Loop systems lack any provision for feedback
  - ❖ The vast majority of models are Open Loop
  - ❖ Control systems tend to be Closed Loop and Continuous

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### *Which Model Do We Use?*

- ❖ With the five dichotomies mentioned, there are  $2^5 = 32$  model types (too many!)
- ❖ For our purposes we'll concentrate on models that are:
  - ❖ Discrete
  - ❖ Probabilistic
  - ❖ Dynamic
  - ❖ Open Loop

Later on in the course,  
We'll get to do some  
Continuous models!

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