Eighth Semester B.E. Degree Examination, July/August 2021

System Modeling and Simulation

Time: 3 hrs.

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Max. Marks:100

Note: Answer any FIVE full questions.

- 1 a. What is Simulation? List any four circumstances when the simulation is appropriate tool and when it is not. (10 Marks)
 - b. Suppose the maximum inventory level M is 11 units and the review period N is 5 days. Estimate by simulation, the average ending units in inventory and number of days when a shortage condition occurs. Initial simulation started with inventory level of 3 units and an order of 8 units scheduled to arrive in two days of time. Simulate for 3 cycles (15 days). The probability of daily demand and lead time is given in table:

 (10 Marks)

 Daily demand
 0
 1
 2
 3
 4

 Probability
 0.10
 0.25
 0.35
 0.20
 0.10

Lead time (days)	1	2	3
Probability	0.5	0.3	0.2

Random digit for demand	24	35	65	25	8	85	77	68	28	5	92	55	49	69	70
Random digit for lead time	5	0	3		- <				E	Ć	7			8	-

- 2 a. Explain the major concepts of discrete event simulation with an example.
- (10 Marks)
- b. Prepare a simulation table for a single channel queuing system using event scheduling/time advance algorithm, until the clock reaches 21, using the Inter-Arrival Time (IAT) and Service Time (ST) given below in the order shown.

IAT 8 6 1 8 3 8 S.T. 4 1 4 3 2 4

Compute: i) Total busy time of server

ii) Maximum queue length.

(07 Marks)

c. Explain three phases of activity scanning approach.

(03 Marks)

3 a. Explain: i) Binomial distribution ii) Exponential distribution.

- (08 Marks)
- b. A bus arrives every 20 minutes at a specified stop beginning at 6:40 A.M, and continuing until 8:40 A.M. A certain passenger does not know the schedule, but arrives randomly (uniformly distributed) between 7.00 A.M. and 7:30 A.M. every morning. What is the probability that the passenger waits more than 5 minutes for a bus?

 (06 Marks)
- c. Briefly explain the properties of Poisson process with example.
- (06 Marks)
- 4 a. Explain the characteristics of queuing system. List the different queuing notations for parallel server systems. (12 Marks)
 - b. What is network of queue? Mention the general assumption for a stable system with infinite calling population. (08 Marks)

- 5 a. What are pseudo random numbers? Use linear congruential method to generate a sequence of 5 two digit random numbers with given seed 45, constant multiplier 21, increment 49 and modulus 40. (06 Marks)
 - b. The sequence of random numbers 0.44, 0.81, 0.14, 0.05 and 0.93 has been generated. Use Kolomogorov Simrnov test with 5% significance level, to determine if the hypothesis that the numbers are uniformly distributed on the interval (0, 1) can be rejected. [N = 5, D_{0.05.5} = 0.565] (06 Marks)
 - c. Explain inverse transform technique of producing random variates for i) Exponential distribution ii) Triangular distribution. (08 Marks)
- 6 a. Records pertaining to the monthly number of job related injuries at an underground coal mine were being studied by a federal agency. The values for the past 100 months were as follows:

Injuries per month	0	1	2	3	4	5	6
Frequency of occurrence	35	40	13	6	4	1	1

Apply chi-square goodness of fit test to these data to test the hypothesis that the underlying distribution is Poisson. Use the level of significance $\alpha = 0.05$, Take $\chi^2_{0.05,2} = 5.99$. (08 Marks)

b. Explain data collection in input modeling.

(06 Marks)

List the different families of probability distribution used with specific physical process in order to select for simulation.

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- 7 a. What is output analysis? Explain terminating and steady state simulation with example.
 (10 Marks)
 - b. Briefly explain point estimation and confidence-interval estimation with example. (10 Marks)
- 8 a. What is verification? Explain the suggestions given for use in verification process. (10 Marks)
 - b. Describe the three step approach to validation by Naylor and Finger. (10 Marks)