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Queuing Theory ()

. MATLAB (V.7.0)

Event Scheduling in Simulation of Discrete Event Systems with Application on Queuing Systems.

Abstract

Queuing theory and other of discrete and continuous event systems have theory aesthetic but the more assumptions which indepent these theories are not accurate as compared with real situation, also the queue problem is one of the most scientific problems that require simulation to analysi it. Because of that the aim of this research is to design event scheduling for simulation of discrete event systems and according to simulation time with application on simple and multiple queuing using MATLAB program (V.7.0)

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: (1-1)

Simulation

()

.(2000)

Descriptive Model

Simulation Model

Optimization Model

)

(what if)

.(1999

Random Sample

Monte-Carlo Simulation

Vonvenuman and Ulam

Queues

.(Taha, 2007)

[343]

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The Institute)

Dynamic Simulation (of MS
(1-2)

(Dynamic Simulation)

:

Discrete Event Simulation (1-2-1)

Continuous Event Simulation (1-2-2)

()

.()

(2007) .

(1-3)

:

... [344]
(1-3-1)

()

. (Christor, 1993)

(1-3-2)

Input
Exogenous Variables :
-1
variables
-2

Output variables
(1-3-3)

Ls -
Lq -
Ws -
Wq -

(1-4)

$$\frac{1}{N} \sum_{k=1}^N S_k$$

(1999)

Expected Average System Time

(Winston, 1994)

Expected Average System Time -1

$$\hat{S}_N = \frac{1}{N} \sum_{K=1}^N S_K \quad \dots \quad (1)$$

-2

$$\hat{P}_N^D = \frac{nN}{N} \quad \dots \quad (2)$$

D = nN
(D)

-3

$$\hat{P}_N = 1 - \frac{T_{(0)}}{T_N} \quad \dots \quad (3)$$

i = T(i)

(L_q) -4

$$\hat{Q}_N = \frac{1}{T} \sum_{i=0}^{\infty} iT_{(i)} \quad \dots \quad (4)$$

...

N=6

D=0.7

:

-1

$Y_1=0.4, y_2=0.3, y_3=0.4, y_4=1.7, y_5=0.6, y_6=1.2, y_7=1.4, y_8=0.3$

:

-2

$z_{11}=2.2, z_{12}=0.5, z_{13}=1.7 : (1)$

$, z_{21}=0.3, z_{22}=1.3, z_{23}=1.7 : (2)$

0=

0.0=

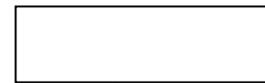
t=0 :

.0.4

$y_1=0.4$

0	0

	0.4



$Y_1=0.4$

:

1	
2	
3	
4	
5	
6	

1	
2	
3	
4	
5	
6	

()	
$T_{(0)}$	0.0
$T_{(1)}$	0.0
$T_{(2)}$	0.0
$T_{(3)}$	0.0
$T_{(4)}$	0.0
$T_{(5)}$	0.0

nN=0

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1 0.4

t=0.4 :

0.4

0.4

$z_{21}=0.3$

$y_2=0.3$

(0.4+0.3=0.7)

(0.4+0.3=0.7)

0.4	1

	0.7
	0.7

$Y_2=0.3$

$Z_{21}=0.3$

--

(0.4-0.0)

T(o)

1	0.4
2	
3	
4	
5	
6	

1	
2	
3	
4	
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.0
$T_{(2)}$	0.0
$T_{(3)}$	0.0
$T_{(4)}$	0.0
$T_{(5)}$	0.0

nN=0

...

1 0.7=

$t=0.4+0.3=0.7 :$

$0.7+0.4=1.1$

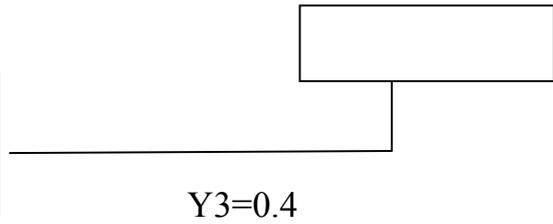
0.7

$Y_3=0.4$

1.1

0.7	1

	0.7
	1.1



0.7

(0.3)

$0.7-0.3$

$T(1)=0.3$

$T(1)$
(1)

1	0.4
2	0.7
3	
4	
5	
6	

1	
2	
3	
4	
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.0
$T_{(3)}$	0.0
$T_{(4)}$	0.0
$T_{(5)}$	0.0

$nN=0$

$T=0.7$

$2 \quad 0.7 = \quad (\quad) \quad .(1)$

$0.7 \quad Z_{11}=2.2$

$(2.9) \quad 0.7+2.2=2.9$

0.7	2

	1.1
	2.9



$Z_{11}=2.2$

$(\quad + \quad)$

(0.4)

(0.7)

0.3

$0.7-0.4$

(0.7)

D

nN

$nN=0$

1	0.4
2	0.7
3	
4	
5	
6	

1	0.3
2	
3	
4	
5	
6	

(\quad)	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.0
$T_{(3)}$	0.0
$T_{(4)}$	0.0
$T_{(5)}$	0.0

$nN=0$

...

2 = 1.1 = T = 1.1

()

1.1 + 0.9 = 2.8

1.1

Y₄ = 1.7

:

(2.8)

1.1	2

	2.8
	2.9

--

Y₄ = 1.7

T₍₂₎

(1)

0.4

1.1 - 0.7

T₍₂₎ = 0.4

1	0.4
2	0.7
3	1.1
4	
5	
6	

1	0.3
2	
3	
4	
5	
6	

()	
T ₍₀₎	0.4
T ₍₁₎	0.3
T ₍₂₎	0.4
T ₍₃₎	0.0
T ₍₄₎	0.0
T ₍₅₎	0.0

nN = 0

$$T=2.8$$

$$2=2.8$$

2.8 $Y_5=0.6$

(3.4) $2.8+0.6=3.4$

2.8	2
-----	---

	2.9
	3.4

--

$$Y_5=0.6$$

$$T_{(3)}=1.7$$

$$T_{(3)}$$

(2)

$$2.8-1.1$$

1	0.4
2	0.7
3	1.1
4	2.8
5	
6	

1	0.3
2	
3	
4	
5	
6	

()
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.4
$T_{(3)}$	1.7
$T_{(4)}$	0.0
$T_{(5)}$	0.0

$$nN=0$$

...

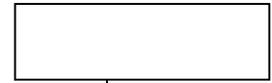
$T=2.9$

3 2.9= () .(1)

2.9 $Z_{12}=2.9$ 2.9+0.5=3.4
 (3.4)

2.9	3

	3.4
	3.4



$Z_{12}=0.5$

(2.9)

2.6 2.9-0.3 (0.3)
 (+)

2.9-2.8=0.1 0.1 nN=1 D

0.4+0.1=0.5 $T_{(2)}$ (2)
 ()

1	0.4
2	0.7
3	1.1
4	2.8
5	
6	

1	0.3
2	2.6
3	
4	
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	0.0
$T_{(5)}$	0.0

nN=1

3.4=

T=3.4

()

()

3=

3.4

$Y_6=1.2$

(4.6)

$3.4+1.2=4.6$

:

3.4	3

	3.4
	4.6

--

$Y_6=1.2$

$T_{(4)}=1.0$

$T_{(4)}$

(3)

3.4-2.4

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	

1	0.3
2	2.6
3	
4	
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.0
$T_{(5)}$	0.0

nN=1

...

$T=3.4$

$4 = 3.4 =$

$(\quad) \quad .(1)$

3.4

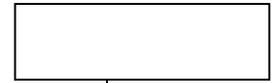
$Z_{22}=1.3$

$(4.7 \quad) \quad 3.4+1.3=4.7$

:

3.4	4

	4.6
	4.7



$Z_{22}=1.3$

3.0

$3.4-0.4$

0.0

$nN=2$

$3.0 > D=0.7$

$1.7+0.0=1.7 \quad T_{(3)} \quad (3)$

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	

1	0.3
2	2.6
3	3.0
4	
5	
6	

(\quad)	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.0
$T_{(5)}$	0.0

$nN=2$

4.6=

T=4.6

()

()

4=

4.6

$Y_7=1.4$

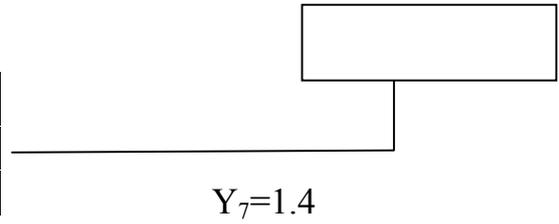
(6.0)

$4.6+1.4=6.0$

:

4.6	4

	4.7
	6.0



1.2

$T_{(5)}$

(4)

$4.6-3.4$

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.0
$T_{(5)}$	1.2

$nN=2$

...

$T=4.7$

$5 = 4.7 =$

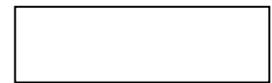
$(\quad) \quad .(1)$

$(6.4 \quad) \quad 4.7+1.7=6.4$

:

4.7	5

	6.0
	6.4



$Z_{13}=1.7$

3.0

$4.7-1.7$

$nN=2$

$0.3 > D=0.7$

0.1

$nN=3$

D

$1.0+0.1=1.1$

$T_{(4)} \quad (4)$

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	3.0
5	
6	

(\quad)	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.1
$T_{(5)}$	1.2

$nN=3$

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6.0=

T=6.0

()

()

5=

6.0

$Y_8=0.3$

(6.3)

$6.0+0.3=6.3$

:

6.0	5

	6.3
	6.4

--

$Y_8=0.3$

) (5)

(1.3)

$1.2+1.3=2.5$ $T_{(5)}$ ($0.6-4.7=1.3$)

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	3.0
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.1
$T_{(5)}$	2.5

$nN=3$

...

6.3=

T=6.3

()

()

5=

6.3

$Y_9=1.7$

(8.0)

$6.3+1.7=8.0$

:

6.3	5

	6.4
	8.0

$Y_9=1.7$

$T_{(5)}$

$(6.3-6.0=0.3)$

0.3

: $2.5+0.3=2.7$

1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	3.0
5	
6	

()	
$T_{(0)}$	0.4
$T_{(1)}$	0.3
$T_{(2)}$	0.5
$T_{(3)}$	1.7
$T_{(4)}$	1.1
$T_{(5)}$	2.7

nN=3

6= 6.4= T=6.4

() .(1)

6.4 Z₂₃=1.3

6.4+1.7=8.1

:

6.4	6

	8.0
	8.1

--

Z₂₃=1.7

6.4- 0.6=5.8

nN=4

5.8>D=0.7

0.1

nN=4

D

2.7+0.1=2.8

T₍₅₎ (5)

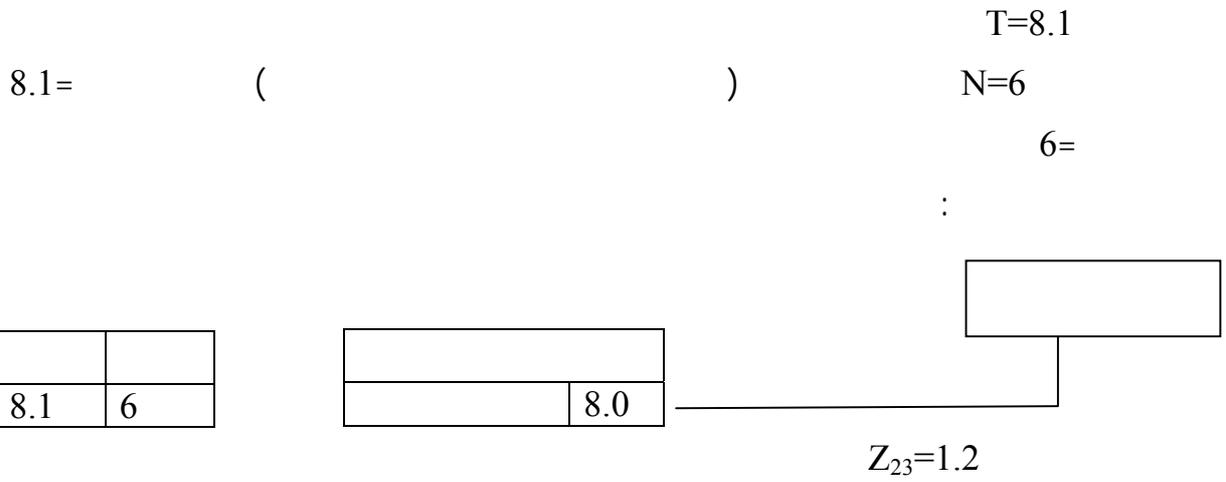
1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	3.0
5	5.8
6	

()	
T ₍₀₎	0.4
T ₍₁₎	0.3
T ₍₂₎	0.5
T ₍₃₎	1.7
T ₍₄₎	1.1
T ₍₅₎	2.8

nN=4

...



8.1 - 1.2
 6.9 > D=0.7
 nN=5 D
 T₍₅₎ (5) (8.1-6.4=1.7) (1.7)
 2.8+1.7=4.5

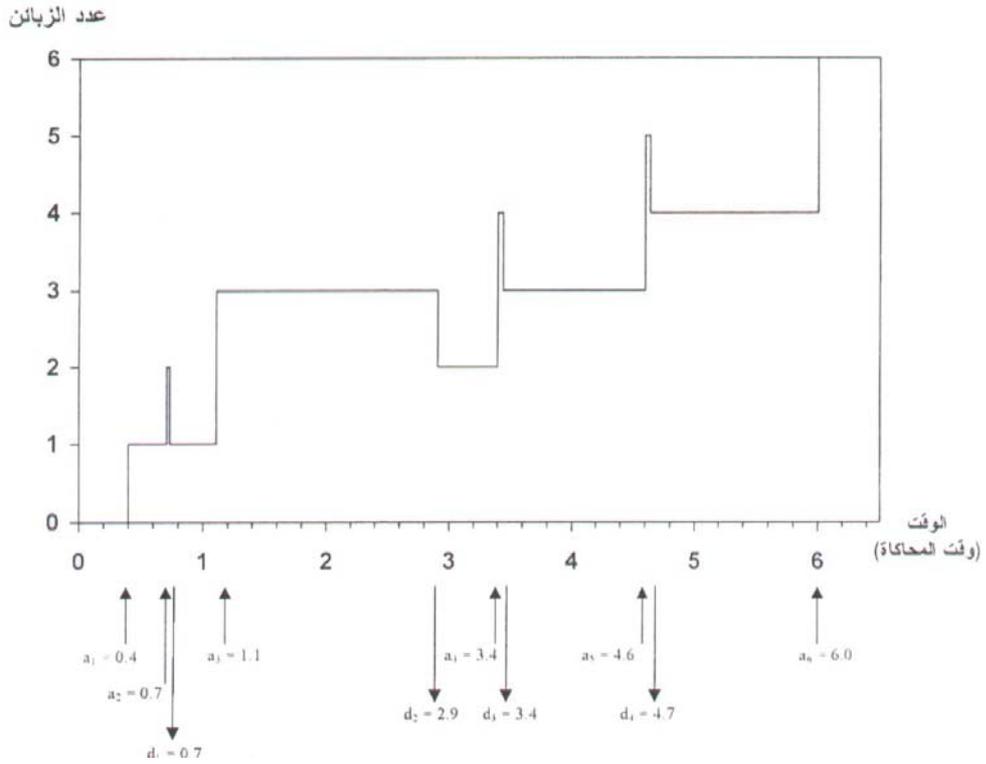
1	0.4
2	0.7
3	1.1
4	2.8
5	3.4
6	4.6

1	0.3
2	2.6
3	3.0
4	3.0
5	5.8
6	6.9

()	
T ₍₀₎	0.4
T ₍₁₎	0.3
T ₍₂₎	0.5
T ₍₃₎	1.7
T ₍₄₎	1.1
T ₍₅₎	4.5

nN=5

(1)



:(1)

:

-1

: (1)

Expected Average System Time

-

$$\hat{S}_N = \frac{1}{N} \sum_{K=1}^N S_K$$

$$\hat{S}_6 = \frac{1}{6} (0.3 + 2.6 + 9.0 + 3.0 + 5.8 + 6.9) = \frac{1}{6} (21.4) = 3.57$$

(D=0.7)

-2

(2)

nN)

$$\hat{P}_N^D = \frac{nN}{N}$$

(N=6)

$$\hat{P}_6^D = \frac{5}{6} = 0.83$$

: -3

(3)

$$\hat{P}_N = 1 - \frac{T_{(o)}}{T_N}$$

$$T_{(N)} = 0.4 + 0.3 + 0.5 + 1.7 + 1.1 + 4.5 = 8.5$$

$$\hat{P}_N = 1 - \frac{0.4}{8.5} = 0.95$$

(L_q) -4

(4) ()

$$\hat{Q}_N = \frac{1}{T} \sum_{i=0}^{\infty} iT_{(i)}$$

$$\hat{Q}_6 = \frac{1}{6.5} \sum_{i=0}^{\infty} iT_{(i)}$$

$$= \frac{(0 \times 0.4) + (1 \times 0.3) + (2 \times 0.5) + (3 \times 1.7) + (4 \times 1.1) + (5 \times 4.5)}{8.5} = \frac{33.3}{8.5} = 3.92$$

Excel -2

.3.0

2.5

Uniform Distribution

Data

20

Excel

.(2)

...

MATLAB (V.7.0)

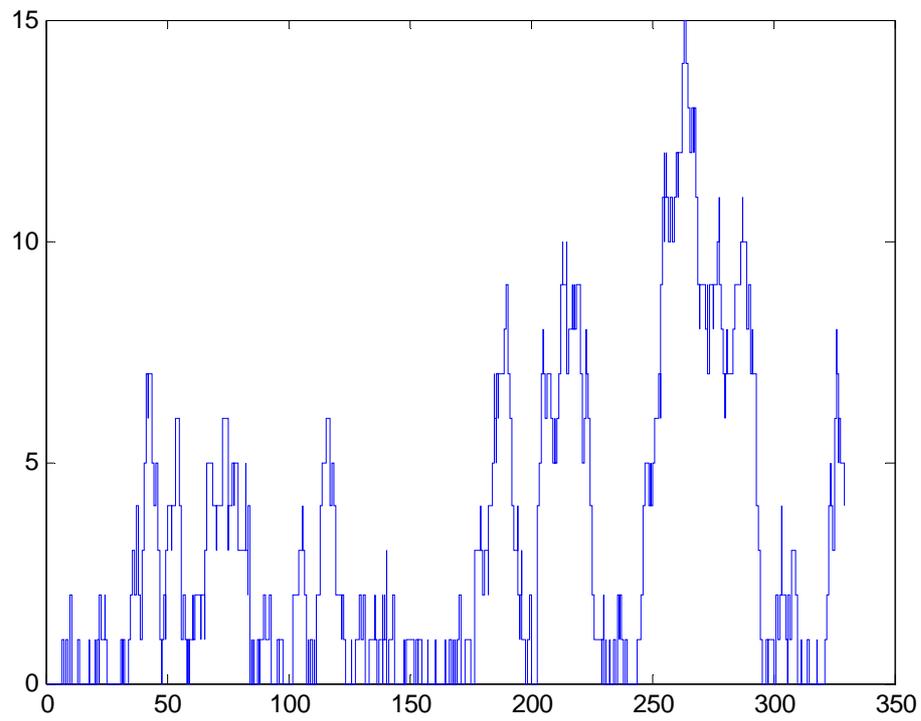
(1)

M/M/1

(2)

500

(2)



M/M/1

: (2)

(2)

5.00	
8	
13	
0 0.0212 0.0688 0.1507 0.2831 0.4757 0.6055 0.6254 0.6300 0.6324 0.6374 0.6741 1.0000	

MATLAB

-4

(3)

M/G/C

M/G/1

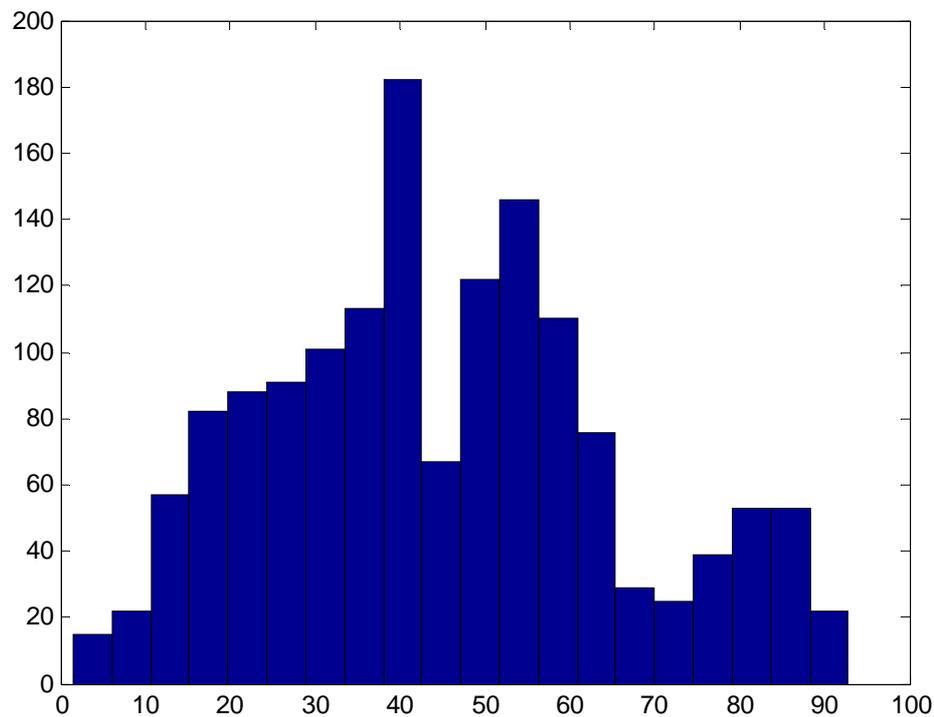
(3)

(1500)

(2) uniform

(3)

...



الشكل (4) : نتائج التوليد لصف انتظار M/G/1

(3)

5	
4	
15	
0	
0.0736	
0.0867	
0.1771	
0.2562	
0.3150	
0.4575	
0.5755	
0.6050	
0.6397	
0.6468	
0.6815	
0.8607	
0.9186	
1.0000	

-1

-2

-3

()

" .(2000)

"

"

" .(2007) .

" .(1999) .

" .(1999)

"

Christor, G. C. (1993). "Discrete Event System; Modeling and Performance Analysis". R. R. Donnelley and sons, USA.

Taha, H. A. (2007). "Operations Research and Introduction", 5th ed. Simon and Schaster Asiapteltd, Singapore.

Winston, W. L., (1994). "Operations Research Applications and Algorithm". R.R. Donnelly and sons, USA.

...

M/M/1 : (1)

```

function [tjump, systsize] = simmm1(n, lambda, mu)
% SIMMM1 simulate a M/M/1 queueing system. Poisson arrivals of
% intensity lambda. Poisson service times S of intensity mu.
%
% [tjump, systsize] = simmm1(n, lambda, mu)
%
% Inputs: n - number of jumps
%         lambda - arrival intensity
%         mu - intensity of the service times
%
% Outputs: tjump - cumulative jump times
%          systsize - system size

if ( nargin==0)
    n=500;
    lambda=0.8;
    mu=1;
end

i=0;      %initial value, start on level i
tjump(1)=0; %start at time 0
systsize(1)=i; %at time 0: level i

for k=2:n
    if i==0
        mutemp=0;
    else
        mutemp=mu;
    end

    time=-log(rand)/(lambda+mutemp); % Inter-step times:
                                     % Exp(lambda+mu)-distributed
    if rand<lambda/(lambda+mutemp)
        i=i+1; %jump up: a customer arrives
    else
        i=i-1; %jump down: a customer is departing
    end
    %if

    systsize(k)=i; %system size at time i
    tjump(k)=time;
end %for i

tjump=cumsum(tjump); %cumulative jump times
stairs(tjump,systsize);

```

M/G/1 : (2)

```
function [jumptime, systsize, systtime] = simmg1(tmax, lambda)
% SIMMG1 simulate a M/G/1 queueing system. Poisson arrivals
% of intensity lambda, uniform service times.
%
% [jumptime, systsize, systtime] = simmd1(tmax, lambda)
%
% Inputs: tmax - simulation interval
%         lambda - arrival intensity
%
% Outputs: jumptime - time points of arrivals or departures
%          systsize - system size in M/G/1 queue
%          systtime - system times

if ( nargin==0)
    tmax=1500;           % simulation interval
    lambda=0.99;       % arrival intensity
end

arrtime=-log(rand)/lambda; % Poisson arrivals
i=1;
while (min(arrtime(i,:))<=tmax)
    arrtime = [arrtime; arrtime(i, :)-log(rand)/lambda];
    i=i+1;
end
n=length(arrtime);      % arrival times t_1,...,t_n

servtime=2.*rand(1,n); % service times s_1,...,s_k
cumservtime=cumsum(servtime);

arrsubtr=arrtime-[0 cumservtime(:,1:n-1)]'; % t_k-(k-1)
armatrix=arrsubtr*ones(1,n);
deptime=cumservtime+max(triu(armatrix)); % departure times
% u_k=k+max(t_1,...,t_k-k+1)

% Output is system size process N and system waiting
% times W.
B=[ones(n,1) arrtime ; -ones(n,1) deptime'];
Bsort=sortrows(B,2); % sort jumps in order
jumps=Bsort(:,1);
jumptime=[0;Bsort(:,2)];
systsize=[0;cumsum(jumps)]; % size of M/G/1 queue
systtime=deptime-arrtime'; % system times

figure(1)
stairs(jumptime,systsize);
xmax=max(systsize)+5;
axis([0 tmax 0 xmax]);
grid

figure(2)
hist(systtime,20);
```

...

M/G/C : (3)

```

function [jumptimes, systsize] = simmginfy(tmax, lambda)
% SIMMGINFY simulate a M/G/infinity queueing system. Arrivals are
% a homogeneous Poisson process of intensity lambda. Service times
% Pareto distributed.
%
% [jumptimes, systsize] = simmginfy(tmax, lambda)
% Inputs: tmax - simulation interval
%         lambda - arrival intensity
% Outputs: jumptimes - times of state changes in the system
%         systsize - number of customers in system
%         a much more optimal method to generate Poisson arrivals
% set default parameter values if omitted
if ( nargin==0)
    tmax=1500;
    lambda=1;
end
% generate Poisson arrivals
npoints = poissrnd(lambda*tmax);
% conditioned that number of points is N,
% the points are uniformly distributed
if (npoints>0)
    arrt = sort(rand(npoints, 1)*tmax);
else
    arrt = [];
end
% uncomment if not available POISSONRND
% generate Poisson arrivals
% arrt=-log(rand)/lambda;
% i=1;
% while (min(arrrt(i,:))<=tmax)
%     arrrt = [arrrt; arrrt(i, :)-log(rand)/lambda];
%     i=i+1;
% end
% npoints=length(arrrt);          % arrival times t_1,...,t_n

% servt=50.*rand(n,1);          % uniform service times s_1,...,s_k
alpha = 1.5;                    % Pareto service times
servt = rand^(-1/(alpha-1))-1; % stationary renewal process
servt = [servt; rand(npoints-1,1).^(-1/alpha)-1];
servt = 10.*servt;              % arbitrary choice of mean
dept = arrrt+servt;            % departure times
% Output is system size process N.
B = [ones(npoints, 1) arrrt; -ones(npoints, 1) dept];
Bsort = sortrows(B, 2);        % sort jumps in order
jumps = Bsort(:, 1);
jumptimes = [0; Bsort(:, 2)];
systsize = [0; cumsum(jumps)]; %M/G/infinity system size process
stairs(jumptimes, systsize);
xmax = max(systsize)+5;
axis([0 tmax 0 xmax]);
grid

```