List of Symbols xvii
Preface to the Second Edition xix
Preface to the First Edition xxi

Chapter 1 Basic Simulation Modeling 1

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>The Nature of Simulation</td>
<td>1</td>
</tr>
<tr>
<td>1.2</td>
<td>Systems, Models, and Simulation</td>
<td>3</td>
</tr>
<tr>
<td>1.3</td>
<td>Discrete-Event Simulation</td>
<td>7</td>
</tr>
<tr>
<td>1.3.1</td>
<td>Time-Advance Mechanisms</td>
<td>8</td>
</tr>
<tr>
<td>1.3.2</td>
<td>Components and Organization of a Discrete-Event Simulation Model</td>
<td>10</td>
</tr>
<tr>
<td>1.4</td>
<td>Simulation of a Single-Server Queueing System</td>
<td>13</td>
</tr>
<tr>
<td>1.4.1</td>
<td>Problem Statement</td>
<td>13</td>
</tr>
<tr>
<td>1.4.2</td>
<td>Intuitive Explanation</td>
<td>19</td>
</tr>
<tr>
<td>1.4.3</td>
<td>Program Organization and Logic</td>
<td>29</td>
</tr>
<tr>
<td>1.4.4</td>
<td>FORTRAN Program</td>
<td>34</td>
</tr>
<tr>
<td>1.4.5</td>
<td>Pascal Program</td>
<td>44</td>
</tr>
<tr>
<td>1.4.6</td>
<td>C Program</td>
<td>52</td>
</tr>
<tr>
<td>1.4.7</td>
<td>Simulation Output and Discussion</td>
<td>60</td>
</tr>
<tr>
<td>1.4.8</td>
<td>Alternative Stopping Rules</td>
<td>62</td>
</tr>
<tr>
<td>1.4.9</td>
<td>Determining the Events and Variables</td>
<td>72</td>
</tr>
<tr>
<td>1.5</td>
<td>Simulation of an Inventory System</td>
<td>75</td>
</tr>
<tr>
<td>1.5.1</td>
<td>Problem Statement</td>
<td>75</td>
</tr>
<tr>
<td>1.5.2</td>
<td>Program Organization and Logic</td>
<td>77</td>
</tr>
<tr>
<td>1.5.3</td>
<td>FORTRAN Program</td>
<td>82</td>
</tr>
<tr>
<td>1.5.4</td>
<td>Pascal Program</td>
<td>89</td>
</tr>
<tr>
<td>1.5.5</td>
<td>C Program</td>
<td>96</td>
</tr>
<tr>
<td>1.5.6</td>
<td>Simulation Output and Discussion</td>
<td>102</td>
</tr>
<tr>
<td>1.6</td>
<td>Distributed Simulation</td>
<td>103</td>
</tr>
<tr>
<td>1.7</td>
<td>Steps in a Simulation Study</td>
<td>106</td>
</tr>
<tr>
<td>1.8</td>
<td>Other Types of Simulation</td>
<td>109</td>
</tr>
</tbody>
</table>
### Chapter 2: Modeling Complex Systems

2.1 Introduction 133

2.2 List Processing in Simulation 134

2.2.1 Approaches to Storing Lists in a Computer 134

2.2.2 Linked Storage Allocation 135

2.3 A Simple Simulation Language, SIMLIB 141

2.4 Single-Server Queueing Simulation with SIMLIB 150

2.4.1 Problem Statement 150

2.4.2 SIMLIB Program 150

2.4.3 Simulation Output and Discussion 156

2.5 Time-Shared Computer Model 157

2.5.1 Problem Statement 158

2.5.2 SIMLIB Program 158

2.5.3 Simulation Output and Discussion 169

2.6 Multiteller Bank with Jockeying 170

2.6.1 Problem Statement 170

2.6.2 SIMLIB Program 171

2.6.3 Simulation Output and Discussion 183

2.7 Job-Shop Model 185

2.7.1 Problem Statement 185

2.7.2 SIMLIB Program 187

2.7.3 Simulation Output and Discussion 199

2.8 Efficient Event-List Manipulation 200

### Appendix 2A: FORTRAN Code for SIMLIB 202

Problems 215

References 232
Chapter 4 Review of Basic Probability and Statistics

4.1 Introduction
4.2 Random Variables and Their Properties
4.3 Simulation Output Data and Stochastic Processes
4.4 Estimation of Means, Variances, and Correlations
4.5 Confidence Intervals and Hypothesis Tests for the Mean
4.6 The Strong Law of Large Numbers
4.7 The Danger of Replacing a Probability Distribution by Its Mean

Appendix 4A: Comments on Covariance-Stationary Processes

Problems
References

Chapter 5 Building Valid and Credible Simulation Models

5.1 Introduction and Definitions
5.2 Some Principles of Valid Simulation Modeling
5.3 Verification of Simulation Computer Programs
5.4 General Perspectives on Validation
### Chapter 5: A Three-Step Approach for Developing Valid and Credible Simulation Models

- **5.5.1 Develop a Model with High Face Validity**
- **5.5.2 Test the Assumptions of the Model Empirically**
- **5.5.3 Determine How Representative the Simulation Output Data Are**

### Chapter 6: Selecting Input Probability Distributions

- **6.1 Introduction**
- **6.2 Useful Probability Distributions**
  - **6.2.1 Parameterization of Continuous Distributions**
  - **6.2.2 Continuous Distributions**
  - **6.2.3 Discrete Distributions**
  - **6.2.4 Empirical Distributions**
- **6.3 Techniques for Assessing Sample Independence**
- **6.4 Activity I: Hypothesizing Families of Distributions**
  - **6.4.1 Summary Statistics**
  - **6.4.2 Histograms and Line Graphs**
  - **6.4.3 Quantile Summaries and Box Plots**
- **6.5 Activity II: Estimation of Parameters**
- **6.6 Activity III: Determining How Representative the Fitted Distributions Are**
  - **6.6.1 Heuristic Procedures**
  - **6.6.2 Goodness-of-Fit Tests**
- **6.7 An Extended Example**
- **6.8 Shifted and Truncated Distributions**
- **6.9 Selecting a Distribution in the Absence of Data**
- **6.10 Models of Arrival Processes**
  - **6.10.1 Poisson Processes**
  - **6.10.2 Nonstationary Poisson Processes**
  - **6.10.3 Batch Arrivals**
- **6.11 Assessing the Homogeneity of Different Data Sets**

### Appendix 6A: Tables of MLEs for the Gamma and Beta Distributions

### Chapter 7: Random-Number Generators

- **7.1 Introduction**
7.2 Linear Congruential Generators 424
  7.2.1 Mixed Generators 427
  7.2.2 Multiplicative Generators 428
7.3 Other Kinds of Generators 431
  7.3.1 More General Congruences 432
  7.3.2 Composite Generators 433
  7.3.3 Tausworthe and Related Generators 434
7.4 Testing Random-Number Generators 436
  7.4.1 Empirical Tests 436
  7.4.2 Theoretical Tests 442
  7.4.3 Some General Observations on Testing 447
7.5 Random-Number Generation on Microcomputers 447
7.6 Generators Used by Simulation Languages 448

Appendix 7A: Portable Computer Codes 449
  7A.1 FORTRAN 449
  7A.2 Pascal 451
  7A.3 C 454
  7A.4 Obtaining Initial Seeds for the Streams 456
Problems 457
References 459

Chapter 8 Generating Random Variates 462
8.1 Introduction 462
8.2 General Approaches to Generating Random Variates 465
  8.2.1 Inverse Transform 465
  8.2.2 Composition 474
  8.2.3 Convolution 477
  8.2.4 Acceptance-Rejection 478
  8.2.5 Special Properties 484
8.3 Generating Continuous Random Variates 485
  8.3.1 Uniform 485
  8.3.2 Exponential 486
  8.3.3 \( m \)-Erlang 486
  8.3.4 Gamma 487
  8.3.5 Weibull 490
  8.3.6 Normal 490
  8.3.7 Lognormal 492
  8.3.8 Beta 492
  8.3.9 Pearson Type V 493
  8.3.10 Pearson Type VI 494
  8.3.11 Triangular 494
  8.3.12 Empirical Distributions 494
8.4 Generating Discrete Random Variates 496
  8.4.1 Bernoulli 496
  8.4.2 Discrete Uniform 497
  8.4.3 Arbitrary Discrete Distribution 497
8.4.4 Binomial 502
8.4.5 Geometric 502
8.4.6 Negative Binomial 502
8.4.7 Poisson 503
8.5 Generating Correlated Random Variates 504
8.5.1 Using Conditional Distributions 504
8.5.2 Multivariate Normal and Multivariate Lognormal 505
8.5.3 Correlated Gamma Random Variates 506
8.6 Generating Arrival Processes 507
8.6.1 Poisson Processes 507
8.6.2 Nonstationary Poisson Processes 507
8.6.3 Batch Arrivals 510

Appendix 8A: Validity of the Acceptance-Rejection Method 512
Appendix 8B: Setup for the Alias Method 513
Problems 514
References 518

Chapter 9 Output Data Analysis for a Single System 522
9.1 Introduction 522
9.2 Transient and Steady-State Behavior of a Stochastic Process 525
9.3 Types of Simulations with Regard to Output Analysis 527
9.4 Statistical Analysis for Terminating Simulations 532
9.4.1 Estimating Means 532
9.4.2 Estimating Other Measures of Performance 540
9.4.3 Choosing Initial Conditions 543
9.5 Statistical Analysis for Steady-State Parameters 544
9.5.1 The Problem of the Initial Transient 545
9.5.2 Replication/Deletion Approach for Means 551
9.5.3 Other Approaches for Means 553
9.5.4 Estimating Other Measures of Performance 564
9.6 Statistical Analysis for Steady-State Cycle Parameters 565
9.7 Multiple Measures of Performance 568
9.8 Time Plots of Important Variables 572

Appendix 9A: Ratios of Expectations and Jackknife Estimators 572
Problems 575
References 579

Chapter 10 Comparing Alternative System Configurations 582
10.1 Introduction 582
10.2 Confidence Intervals for the Difference between Performance Measures of Two Systems 586
10.2.1 A Paired-\( t \) Confidence Interval 587
Chapter 11  Variance-Reduction Techniques

11.1 Introduction
11.2 Common Random Numbers
   11.2.1 Rationale
   11.2.2 Applicability
   11.2.3 Synchronization
   11.2.4 Some Examples
11.3 Antithetic Variates
11.4 Control Variates
11.5 Indirect Estimation
11.6 Conditioning
   Problems
   References

Chapter 12  Experimental Design and Optimization

12.1 Introduction
12.2 2^k Factorial Designs
12.3 Coping with Many Factors
   12.3.1 2^{k-p} Fractional Factorial Designs
   12.3.2 Factor-Screening Strategies
12.4 Response Surfaces and Metamodels
12.5 Gradient Estimation
   Problems
   References

Chapter 13  Simulation of Manufacturing Systems

13.1 Introduction
13.2 Objectives of Simulation in Manufacturing
<table>
<thead>
<tr>
<th>13.3</th>
<th>Simulation Software for Manufacturing Applications</th>
<th>699</th>
</tr>
</thead>
<tbody>
<tr>
<td>13.4</td>
<td>Modeling System Randomness</td>
<td>703</td>
</tr>
<tr>
<td>13.4.1</td>
<td>Sources of Randomness</td>
<td>703</td>
</tr>
<tr>
<td>13.4.2</td>
<td>Machine Downtimes</td>
<td>705</td>
</tr>
<tr>
<td>13.5</td>
<td>An Extended Example</td>
<td>713</td>
</tr>
<tr>
<td>13.5.1</td>
<td>Problem Description and Simulation Results</td>
<td>713</td>
</tr>
<tr>
<td>13.5.2</td>
<td>Statistical Calculations</td>
<td>723</td>
</tr>
<tr>
<td>13.6</td>
<td>A Simulation Case Study of a Metal-Parts Manufacturing Facility</td>
<td>725</td>
</tr>
<tr>
<td>13.6.1</td>
<td>Description of the System</td>
<td>725</td>
</tr>
<tr>
<td>13.6.2</td>
<td>Overall Objectives and Issues to Be Investigated</td>
<td>726</td>
</tr>
<tr>
<td>13.6.3</td>
<td>Development of the Model</td>
<td>726</td>
</tr>
<tr>
<td>13.6.4</td>
<td>Model Verification and Validation</td>
<td>727</td>
</tr>
<tr>
<td>13.6.5</td>
<td>Results of the Simulation Experiments</td>
<td>729</td>
</tr>
<tr>
<td>13.6.6</td>
<td>Conclusions and Benefits</td>
<td>732</td>
</tr>
<tr>
<td>Problems</td>
<td></td>
<td>733</td>
</tr>
<tr>
<td>References</td>
<td></td>
<td>735</td>
</tr>
</tbody>
</table>

Appendix | 737 |

INDEXES | 741 |

Author Index | 743 |
Subject Index | 749 |