

Distribution XML reference for Warteschlangensimulator

ALEXANDER HERZOG (alexander.herzog@tu-clausthal.de)

This reference refers to version 5.3.0 of Warteschlangensimulator.

Download address: <https://github.com/A-Herzog/Warteschlangensimulator/>.

When storing distribution settings to xml files the following xml tags will be used:

English version:

```
<ModelElementDistribution>distribution name (parameters)</ModelElementDistribution>
```

German version:

```
<ModellElementVerteilung>distribution name (parameters)</ModellElementVerteilung>
```

The English or German version will be used when storing xml data in Warteschlangensimulator. When reading xml files Warteschlangensimulator will always understand both versions.

In the following sections the possible values for "distribution name" and the corresponding "parameters" will be listed. Distribution parameters "mean" and "sd" correspond directly to the stochastic characteristics mean and standard deviation.

Empirical data

Empirical data (point1;point2;point3;...)

Empirische Daten (point1;point2;point3;...)

The data points are interpreted as pdf values at equidistant points on the predefined range of the distribution.

One point distribution

One point distribution (point)

Ein-Punkt-Verteilung (point)

Conversion between distribution parameters and stochastic characteristics

$$mean = point$$

$$sd = 0$$

Uniform distribution

Uniform distribution (lower;upper)

Gleichverteilung (lower;upper)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 mean &= (lower + upper)/2 \\
 sd &= (upper - lower)/\sqrt{12} \\
 lower &= mean - sd \cdot \sqrt{12}/2 \\
 upper &= mean + sd \cdot \sqrt{12}/2
 \end{aligned}$$

Exponential distribution

Exponentialverteilung (mean)
 Exponential distribution (mean)

Conversion between distribution parameters and stochastic characteristics

$$sd = mean$$

Normal distribution

Normal distribution (mean;sd)
 Normalverteilung (mean;sd)

Lognormal distribution

Lognormal distribution (mean;sd)
 Lognormalverteilung (mean;sd)

Erlang distribution

Erlang distribution (shape;scale)
 Erlang-Verteilung (shape;scale)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 mean &= shape \cdot scale \\
 sd &= \sqrt{shape} \cdot scale \\
 scale &= sd^2 / mean \\
 shape &= mean^2 / sd^2
 \end{aligned}$$

Gamma distribution

Gamma distribution (shape;scale)
 Gamma-Verteilung (shape;scale)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 \text{mean} &= \text{shape} \cdot \text{scale} \\
 \text{sd} &= \sqrt{\text{shape}} \cdot \text{scale} \\
 \text{scale} &= \text{sd}^2 / \text{mean} \\
 \text{shape} &= \text{mean}^2 / \text{sd}^2
 \end{aligned}$$

Beta distribution

Beta distribution (alpha;beta;lower;upper)

Beta-Verteilung (alpha;beta;lower;upper)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 \text{mean} &= \text{alpha} / (\text{alpha} + \text{beta}) \cdot (\text{upper} - \text{lower}) + \text{lower} \\
 \text{sd} &= (\text{upper} - \text{lower})^2 \cdot \text{alpha} \cdot \text{beta} / (\text{alpha} + \text{beta})^2 / (1 + \text{alpha} + \text{beta})
 \end{aligned}$$

Cauchy distribution

Cauchy-Verteilung (median;scale)

Cauchy distribution (median;scale)

Weibull distribution

Weibull distribution (scaleInvers;shape)

Weibull-Verteilung (scaleInvers;shape)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 \text{mean} &= \text{scale} \cdot \Gamma(1 + (1/\text{shape})) \\
 \text{sd} &= \text{scale} \cdot \sqrt{\Gamma(1 + 2/\text{shape}) - (\Gamma(1 + 1/\text{shape}))^2}
 \end{aligned}$$

Chi distribution

Chi distribution (degreesOfFreedom)

Chi-Verteilung (degreesOfFreedom)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 \text{mean} &= \sqrt{2} \cdot \Gamma((\text{degreesOfFreedom} + 1)/2) / \Gamma(\text{degreesOfFreedom}/2) \\
 \text{sd} &= \left[(2 \cdot \Gamma(\text{degreesOfFreedom}/2) * \Gamma(1 + \text{degreesOfFreedom}/2) - \right. \\
 &\quad \left. (\Gamma((\text{degreesOfFreedom} + 1)/2))^2) / \Gamma(\text{degreesOfFreedom}/2) \right]^{\frac{1}{2}}
 \end{aligned}$$

Chi² distribution

Chi² distribution (degreesOfFreedom)

Chi²-Verteilung (degreesOfFreedom)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= \text{degreesOfFreedom} \\ \text{sd} &= \sqrt{2 \cdot \text{degreesOfFreedom}} \end{aligned}$$

F distribution

F distribution (NumeratorDegreesOfFreedom;DenominatorDegreesOfFreedom)

F-Verteilung (NumeratorDegreesOfFreedom;DenominatorDegreesOfFreedom)

Conversion between distribution parameters and stochastic characteristics

(let $m := \text{NumeratorDegreesOfFreedom}$ and $n := \text{DenominatorDegreesOfFreedom}$)

$$\begin{aligned} \text{mean} &= \frac{n}{n-2} \\ \text{sd} &= \sqrt{2 \cdot n^2 \cdot \frac{m+n-2}{m \cdot (n-2) \cdot (n-2) \cdot (n-4)}} \\ m &= \text{round} \left(2 \cdot (2 \cdot \tilde{m})^2 \cdot \frac{2 \cdot \tilde{m} - 2}{\text{sd}^2 \cdot (2 \cdot \tilde{m} - 2)^2 \cdot (2 \cdot \tilde{m} - 4) - 2 \cdot (2 \cdot \tilde{m})^2} \right) \text{ with } \tilde{m} := \text{mean}/(\text{mean} - 1) \\ n &= \text{round}(2 \cdot \text{mean}/(\text{mean} - 1)) \end{aligned}$$

Johnson SU distribution

Johnson SU distribution (gamma;xi;delta;lambda)

Johnson-SU-Verteilung (gamma;xi;delta;lambda)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= xi - lambda \cdot \exp(1/(2 \cdot \delta^2)) \cdot \sinh(\gamma/\delta) \\ \text{sd} &= \sqrt{\lambda^2/2 \cdot (\exp(1/\delta^2) - 1) \cdot (\exp(1/\delta^2) * \cosh(2 * \gamma/\delta) + 1)} \end{aligned}$$

Triangular distribution

Triangular distribution (lowerBound;mostLikelyX;upperBound)

Dreiecksverteilung (lowerBound;mostLikelyX;upperBound)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= (\text{lowerBound} + \text{mostLikelyX} + \text{upperBound})/3 \\ \text{sd} &= \left[(\text{lowerBound}^2 + \text{upperBound}^2 + \text{mostLikelyX}^2 - \text{lowerBound} \cdot \text{upperBound} - \right. \\ &\quad \left. \text{lowerBound} \cdot \text{mostLikelyX} - \text{upperBound} \cdot \text{mostLikelyX})/18 \right]^{\frac{1}{2}} \\ \text{lowerBound} &= \text{mean} - \text{sd} \cdot \sqrt{6} \\ \text{mostLikelyX} &= \text{mean} \\ \text{upperBound} &= \text{mean} + \text{sd} \cdot \sqrt{6} \end{aligned}$$

Pert distribution

Pert distribution (*lowerBound*;*mostLikelyX*;*upperBound*)

Pert-Verteilung (*lowerBound*;*mostLikelyX*;*upperBound*)

Conversion between distribution parameters and stochastic characteristics

$$mean = (lowerBound + 4 \cdot mostLikelyX + upperBound) / 6$$

$$sd = \left[((lowerBound + 4 \cdot mostLikelyX + upperBound) / 6 - lowerBound) \cdot (upperBound - (lowerBound + 4 \cdot mostLikelyX + upperBound) / 6) / 7 \right]^{\frac{1}{2}}$$

$$lowerBound = mean - sd \cdot \sqrt{7}$$

$$mostLikelyX = mean$$

$$upperBound = mean + sd \cdot \sqrt{7}$$

Laplace distribution

Laplace distribution (*mean*;*b*)

Laplace-Verteilung (*mean*;*b*)

Conversion between distribution parameters and stochastic characteristics

$$sd = b \cdot \sqrt{2}$$

Pareto distribution

Pareto distribution (*xmin*;*alpha*)

Pareto-Verteilung (*xmin*;*alpha*)

Conversion between distribution parameters and stochastic characteristics

$$mean = alpha \cdot xmin / (alpha - 1)$$

$$sd = xmin^2 \cdot alpha / (alpha - 1)^2 / (alpha - 2)$$

$$alpha = mean / (mean - xmin)$$

Logistic distribution

Logistic distribution (*mean*;*s*)

Logistische Verteilung (*mean*;*s*)

Conversion between distribution parameters and stochastic characteristics

$$sd = s \cdot \pi / \sqrt{3}$$

Inverse gaussian distribution

Inverse gaussian distribution (*lambda*;*mu*)

Inverse Gauß-Verteilung (*lambda*;*mu*)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= \mu \\ \text{sd} &= \mu \cdot \sqrt{\mu/\lambda} \\ \lambda &= \text{mean}^3/\text{sd}^2 \end{aligned}$$

Rayleigh distribution

Rayleigh distribution (mean)

Rayleigh-Verteilung (mean)

Conversion between distribution parameters and stochastic characteristics

$$\text{sd} = \sqrt{(4 - \pi)/2} \cdot \sqrt{2/\pi} \cdot \text{mean}$$

Log-logistic distribution

Log-logistic distribution (alpha;beta)

Log-Logistische Verteilung (alpha;beta)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= \alpha \cdot \pi/\beta / \sin(\pi/\beta) \\ \text{sd} &= \alpha \cdot \sqrt{2 \cdot \pi/\beta / \sin(2 \cdot \pi/\beta) - \pi^2/\beta^2} / \sin(\pi/\beta) \end{aligned}$$

Power distribution

Power distribution (a;b;c)

Potenzverteilung (a;b;c)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= a + (b - a) \cdot c/(c + 1) \\ \text{sd} &= (b - a)/(c + 1) \cdot \sqrt{c/(c + 2)} \end{aligned}$$

Gumbel distribution

Gumbel distribution (mean;sd)

Gumbel-Verteilung (mean;sd)

Fatigue life distribution

Fatigue life distribution (mu;beta;gamma)

Fatigue-Life-Verteilung (mu;beta;gamma)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= \mu + \beta \cdot (1 + \gamma \cdot \gamma / 2) \\ \text{sd} &= \beta \cdot \gamma \cdot \sqrt{1 + 5 \cdot \gamma^2 / 4} \end{aligned}$$

Frechet distribution

Frechet distribution (delta;beta;alpha)

Frechet-Verteilung (delta;beta;alpha)

Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= \delta + \beta \cdot \gamma (1 - 1/\alpha) \\ \text{sd} &= \beta \cdot \sqrt{\gamma (1 - 2/\alpha) - \gamma^2 (1 - 1/\alpha)^2} \end{aligned}$$

Hyperbolic secant distribution

Hyperbolic secant distribution (mean;sd)

Hyperbolische Sekanten-Verteilung (mean;sd)

Left sawtooth distribution

Left sawtooth distribution (a;b)

Linke Sägezahnverteilung (a;b) Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= (2 \cdot a + b) / 2 \\ \text{sd} &= (b - a)^2 / 18 \end{aligned}$$

Right sawtooth distribution

Right sawtooth distribution (a;b)

Rechte Sägezahnverteilung (a;b) Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned} \text{mean} &= (a + 2 \cdot b) / 2 \\ \text{sd} &= (b - a)^2 / 18 \end{aligned}$$

Levy distribution

Levy distribution (mu;c)

Levy-Verteilung (mu;c)

Maxwell Boltzmann distribution

Maxwell Boltzmann distribution (a)

Maxwell-Boltzmann-Verteilung (a)

$$\begin{aligned}
 mean &= 2 \cdot a \sqrt{\frac{2}{\pi}} \\
 sd &= \sqrt{\frac{a^2(3\pi - 8)}{\pi}} \\
 modus &= a\sqrt{2} \\
 a &= \frac{mean}{2} \cdot \sqrt{\frac{\pi}{2}}
 \end{aligned}$$

Hypergeometric distribution

Hypergeometric distribution (N;K;n) **Hypergeometrische Verteilung (N;K;n)** Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 mean &= \frac{n \cdot K}{N} \\
 sd &= \sqrt{\frac{n \cdot K}{N} \cdot \left(1 - \frac{K}{N}\right) \cdot \frac{N - n}{N - 1}}
 \end{aligned}$$

Binomial distribution

Binomial distribution (n;p) **Binomialverteilung (n;p)** Conversion between distribution parameters and stochastic characteristics

$$\begin{aligned}
 mean &= n \cdot p \\
 sd &= \sqrt{n \cdot p \cdot (1 - p)} \\
 n &= \frac{mean}{p} \\
 p &= 1 - \frac{sd^2}{mean}
 \end{aligned}$$

Poisson distribution

Poisson distribution (lambda) **Poisson-Verteilung (lambda)**

$$\begin{aligned}
 mean &= \lambda \\
 sd &= \lambda
 \end{aligned}$$

Negative binomial distribution

Negative binomial distribution (n;r) **Negative Binomialverteilung (n;r)**

$$\begin{aligned}
 mean &= r(1-p)/p \\
 sd &= \sqrt{\frac{r(1-p)}{p^2}} \\
 p &= \frac{mean}{sd^2} \\
 r &= \frac{mean \cdot p}{1-p}
 \end{aligned}$$

Zeta distribution

Zeta distribution (s) Zeta-Verteilung (s)

$$\begin{aligned}
 mean &= \frac{\zeta(s-1)}{\zeta(s)} \\
 sd &= \sqrt{\frac{\zeta(s)\zeta(s-2) - \zeta(s-1)^2}{\zeta(s)^2}}
 \end{aligned}$$

Discrete uniform distribution

Discrete uniform distribution (a;b) Diskrete Gleichverteilung (n;r)

$$\begin{aligned}
 mean &= \frac{a+b}{2} \\
 sd &= \frac{(b-a+1)^2 - 1}{12} \\
 b &= \frac{\sqrt{(12 \cdot sd^2 + 1)}}{2} + mean - \frac{1}{2} \\
 a &= 2 \cdot mean - b
 \end{aligned}$$