

Pramod Parajuli

Simulation and Modeling, CS-331

Course Curriculum

Simulation and Modeling

Introduction to Simulation

- System Concepts
- System Modeling
- Mathematical Models: their nature and assumptions
- Calibration and Validation

Discrete and Continuous Systems

- Queuing System
- Markov Chains
- Differential and Partial Differential Equations

Simulation and Modeling

Generation of Random Variables

- Uniform Random Generators
- Testing of Uniform Random Generators
- Methods of Generating Non-uniform Variables
- Inversion, Rejection, composition

Analysis of Simulated Output

- Estimation Methods
- Simulation Run Statistics
- Replication of Internal Bias

Simulation and Modeling

Simulation Languages

- Discrete Systems Modeling and Simulation with GPSS
- Basic Concepts
- Resources in GPSS, GPSS Programs, Applications
- Continuous Systems Modeling and Simulation with CSMP
- Structural Data and Control Statements, Hybrid Simulation
- Feedback System, Typical Applications

Simulation and Modeling

Text Books

- Gordon, Geoffrey – *System Simulation*, 2nd Edition - PHI (must)
- Law, Kelton – *Simulation Modeling and Analysis*, 3rd Edition - Tata McGraw-Hill (must)
- Banks, Carson, Nelson, Nicol – *Discrete Event System Simulation*, 3rd Edition – PHI
- Deo, Narsingh – *System Simulation with Digital Computer* – PHI
- Books, Manuals, Tutorials covering GPSS and CSMP.

Simulation and Modeling

Note

- 4-periods per week
- Practical – using GPSS and CSMP. If time allows, we will see Vensim and Arena also.
- Project - simulation model development and testing of some real world scenario
- Website:
 - <http://192.168.100.46/sim>