

```
1  /*
2  B)
3  For part 2 it's the scenario as before, however now we use a retrospective
4  approach. First we get an aggregate rate by summing up
5  all of the rates (bike arrival, class1/2/3 arrivals). We are able to do this
6  due to superposition ( If we have two independent Poisson
7  processes with rates a and b respectively, then the combined process of the
8  arrivals from both processes is a Poisson process with rate
9  a + b). Once we generate the poisson random number for a given time unit, we
10 use a uniform number generator + the weights of the original
11 events to determine the order of the events. To achieve this we use
12 std::discrete_distribution which allows you to generate a value given
13 a specific weight. The weight used is the rate of the original event. We ran
14 the simulation 10000 times, and then averaged the totalMoney
15 at the end of each run.
16 */
17 #include <iostream>
18 #include <random>
19 #include <queue>
20 #include <time.h>
21
22 struct Client
23 {
24     int type;
25 };
26
27 int main()
28 {
29     const int T = 120;
30     int X[121] = { 0 }; //There are T+1 events
31     const double bikeArrivalRate = 6;
32     //clients have rate r1 = 3, r2 = 1, r3 = 4
33     const double clientRates[4] = { 0, 3.0, 1.0, 4.0 };
34
35     //client class 1/2 pay annually (K1 = 0.5, k2 = .1), total amount is (K1*r1 +
36     K2*r2)
37     //class 3 pays per ride amount k3 = 1.25
38
39     //when annual members (class 1/2) arrive at empty station, there is penalty
40     c1 = 1.0, c2 = 0.25, c3 = 0
41     const double clientPenalty[4] = { 0, -1.0, -0.25, 0 };
42
43     //create and seed the generator
44     std::default_random_engine generator;
45     generator.seed(time(0));
46
47     //aggregate poisson
48     std::cout << "Aggregate Lambda is : " << bikeArrivalRate + clientRates[1] +
49     clientRates[2] + clientRates[3] << std::endl;
50     std::poisson_distribution<int> poissonRandomVariableGenerator(bikeArrivalRate
51     + clientRates[1] + clientRates[2] + clientRates[3]);
```

```
43
44
45 /* std::discrete_distribution produces random integers on the interval [0, n),
46    where the probability of each individual integer i is defined as the weight
47    of
48    the ith integer divided by the sum of all n weights. */
49 std::discrete_distribution<> weightedDistributionEventGenerator
50     ({ bikeArrivalRate, clientRates[1], clientRates[2], clientRates[3] });
51
52 const int numberOfTrials = 10000;
53 double averageMoneyAmount = 0;
54
55 std::cout << "Starting the trials" << std::endl;
56
57 for (int t = 0; t < numberOfTrials; t++)
58 {
59     //client queue
60     std::queue<Client> line;
61
62     //we can assume total money starts at 0 + the deterministic annual
63     prorated charge of clients classes 1 and 2
64     double totalMoney = (0.5 * clientRates[1]) + (0.1 * clientRates[2]);
65     X[0] = 10; //we start with 10 bikes at X(0)
66
67     //for every X[i] to X[T]
68     for (int i = 1; i <= T; i++)
69     {
70         X[i] = X[i - 1]; //new time interval starts with bike amount from
71         prev interval
72         int generatedValue = poissonRandomVariableGenerator(generator);
73         //std::cout << "Generated p.r.v : " << generatedValue << std::endl;
74         for (int rEvent = 0; rEvent < generatedValue; rEvent++)
75         {
76             //we don't actually care about the actual time an event happened
77             on the interval, we only care about
78             //the order in which they happen, so generate a u.r.v. {0: Bike
79             Arrival, 1: Class1, 2: Class2, 3: Class3)
80             //I don't think it would make a diff if I generated the event
81             times first, sorted them by arrival, and then classified
82             //since the classification itself uses uniform generation +
83             weights, so just generate the events
84             int eventType = weightedDistributionEventGenerator(generator);
85
86             if (eventType == 0) //a bike has arrived
87             {
88                 X[i]++; //increment bike amount
89             }
90
91             //distribute the bikes to any clients waiting
92             while (!line.empty() && X[i] > 0)
93             {
94                 auto client = line.front();
```

```

87         line.pop(); //remove from queue
88
89         X[i]--; //decrement bike count
90     }
91
92     if(eventType != 0) //a client has arrived
93     {
94         //if no more bikes, add to queue, else decrement bike count
95         if (X[i] == 0) line.emplace(Client{ eventType });
96         else X[i]--;
97
98         //if a client arrives and there are no bikes
99         if (X[i] == 0)
100         {
101             //add the client into the queue
102             line.emplace(Client{ eventType });
103             //we apply a penalty for waiting in line, for class3
104             penalty is 0
105             totalMoney += clientPenalty[eventType];
106         }
107         else
108         {
109             X[i]--; //otherwise just give the client a bike
110         }
111
112         //pay per ride charge for class 3
113         if (eventType == 3)
114         {
115             totalMoney += 1.25;
116         }
117     }
118 }
119
120 std::cout << "Total Money at the end of experiment " << totalMoney <<
121     std::endl;
122 averageMoneyAmount += totalMoney;
123 }
124
125 std::cout << "Average amount of money over " << numberOfTrials << "
126     iterations" << " : "
127     << (averageMoneyAmount / numberOfTrials) << std::endl;
128
129 return 0;
130 }
131
132 /*
133 C)
134 For this problem the retrospective approach was much better than the tick
135 based approach. The main reason for this is the speed of the
136 simulation. When using bernouli trials to approximate a poisson distribution
137 we must select a sufficiently small interval, meaning the

```

```
134     number of bernouli trials run per poisson time unit needs to be very large.  
135 */
```