

# Extending the Gillespie's Stochastic Simulation Algorithm for Integrating Discrete-Event and Multi-Agent Based Simulation

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## 1 Background

- Discrete Event Simulation (DES)
- Agent Based Modelling (ABM) and Simulation (MABS)

## 2 Motivation

## 3 A Unified Stochastic Computational Model

- Gillespie's SSA as an event-driven algorithm
- Gillespie's SSA in MABS: related work



# DES

... The most used approach in the simulation mainstream

- Instantaneous events responsible for the changes in the system state
- In between events, no change to the system is assumed to occur
- Different events cannot be simultaneous
- It is normally very efficient since it allows to jump in time from one relevant event

*Defining a DES means to model the behaviour of a system as an ordered sequence of non-continuous events, by specifying for each of them the perturbations in the system state it provokes, and the exact point in time when it has to be triggered.*



# MABS

... Introduced as a novel and alternative approach to Discrete Event Simulation (DES) and to Systems Dynamic (SD)

- More than a simulation method...it is a **philosophy**...
- ABM models the system at the *micro-level*
  - active entity are autonomous and interacting agent,
  - dynamic environment
  - global system-level behaviour as a result of the agent-to-agent interactions

## The simulation platform

- Various platforms were developed for the purpose [?, ?],
  - tools for developing, editing, and executing ABM, as well as for visualising the simulation dynamic.
- How they operate over a timeline?
- How are agents and environment behaviours coupled and scheduled?







