

Simulation and Modeling

Sessional-II

(CS 4056)

Date: 04, 2025

Course Instructor(s)

Dr. Mirza Mubasher Baig

Total Time (Hrs): 1

Total Weight: 15

Total Questions: 2

Roll No

Section

Student Signature

Instructions: Answer in the space provided. Attach extra sheets if really needed
In Case of any missing values state your assumptions clearly

CLO 2: Use simulation models to solve real world problems that involve computing

Question No 1: [2 + 6 Marks]

- i) Let $f(x) = 12$ at $x = 0$. Find the value of this function at $x = 12$ using Euler's method assuming that derivative of f at $x = 0$ is i.e. $f'(x=0) = 1$

~~$x_0 = 0, y_0 = 12, h = 3$~~
 $y_{n+1} = y_n + h$
 $f(12) = ?$
 $f(12) = 12 + 12(1)$
 $= 24$
 1.6

- ii) In a forest, the population of rabbits (x) and foxes (y) interact according to the following system of simultaneous equations:

$$\frac{dx}{dt} = 0.6x - 0.02xy$$

$$\frac{dy}{dt} = 0.001xy - 0.4y$$

The populations change continuously over time t , measured in months.

Assuming $X(0) = 40$ and $Y(0) = 9$, estimate the population of rabbits and foxes at time 3 using both the Euler's and RK4 method with a step size $h = 3$

$$E_i = n p_i, \text{ CDF} = 1 - e^{-\lambda x}$$

$$P E_i = \text{CDF}(b) - \text{CDF}(a)$$

$$E_1 = (1 - e^{-\lambda(1)}) - (1 - e^{-\lambda(0)}) n$$

$$= (1 - e^{-1}) - (1 - e^0) 10$$

$$= 3.93$$

$$E_2 = (1 - e^{-\lambda(2)}) - (1 - e^{-\lambda(1)}) 10$$

$$= 2.38$$

$$E_3 = (1 - e^{-\lambda(3)}) - (1 - e^{-\lambda(2)}) 10$$

$$= 1.45$$

$$E_4 = (1 - e^{-\lambda(4)}) - (1 - e^{-\lambda(3)}) 10$$

$$= 0.88$$

$$E_5 = (1 - e^{-\lambda(5)}) - (1 - e^{-\lambda(4)}) 10$$

$$= 0.53$$

BLANK SPACE FOR ANSWER

O_i	E_i	$O_i - E_i$	$(O_i - E_i)^2$	$(O_i - E_i)^2 / E_i$
4	3.93	0.07	4.9×10^{-3}	1.25×10^{-3}
2	2.38	-0.38	0.1444	0.0606
2	1.45	0.55	0.3025	0.2086
1	0.88	0.12	0.0144	0.0164
1	0.53	0.47	0.2209	0.4168
				<u>0.7037</u>

p-value is 0.951 and the value that chi square test gives us (0.7037) is less than the p-value so, yes it does provide a reasonable fit.

4.9

Question No 2: [1 + 1 + 5 Marks]

- i) What are the main steps involved in input data analysis and modeling for simulation?

1) Data Collection
 2) Data Plotting
 3) Parameter Estimation
 4) Goodness of fit Tests

- ii) MLE of a Uniform random variable that takes value in the interval $[a, b]$ are min and max of the sample respectively. Use the following sample to estimate the values of parameters of a Uniform distribution $[a, b]$

Sample: {2.3, 1.9, 3, 0.1, 9, 1, 0.5, 2, 2}

$$a = 0.1, b = 9$$

$$MLE = [0.1, 9]$$

- iii) The following data represent the time between failures (in hours) for a sample of 10 identical electronic components:

0.12, 0.45, 0.90, 1.50, 1.90, 2.70, 3.20, 0.30, 4.80, 2.10

It is assumed that the time between failures follows an exponential distribution with mean 2 hours.

Using a Chi-square goodness-of-fit test, determine whether the exponential distribution provides a reasonable fit to the observed data.

Use class intervals of width 1:

$[0,1), [1,2), [2,3), [3,4), [4,5)$ and a 5% level of significance assuming that the p-value for this data at 5% significance is 0.951

Interval	0-1	1-2	2-3	3-4	4-5
O_i	4	2	2	1	1
E_i	3.93	2.38	1.45	0.88	0.53

$$\lambda = 1/2$$

BLANK SPACE FOR ANSWER

Four

Euler

$$x_0 = 0, y_0 = 9, h = 3$$

$$\frac{dy}{dx} = 0.001xy - 0.4y$$

$$y_1 = 9 + 3(-3.6)$$

$$= -1.8$$

$$x_1 = 3, y_1 = -1.8$$

$$y_2 = -1.8 + 3(0.715)$$

$$= 0.345$$

$$x_2 = 6, y_2 = 0.345$$

$$y_3 = 0.345 + 3(-0.135)$$

$$r = -0.06$$

RK4

$$x_0 = 0, y_0 = 9$$

$$k_1 = -10.8$$

$$k_2 = -4.3$$

$$k_3 = 3(f(3/2, 6.85))$$

$$k_4 = 3(f(3, 10.345))$$

$$x_0 = 0, y_0 = 40, h = 3$$

$$\frac{dy}{dx} = 2.6x - 0.02xy$$

$$y_1 = 40 + 3(0)$$

$$= 40$$

$$y_2 = 40 + 3(-0.6)$$

$$= 38.2$$

$$y_3 = 38.2 + 3(-0.98)$$

$$= 35.26$$

$$x_0 = 0, y_0 = 90$$

$$= hf(x_0, y_0)$$

$$k_2 = hf(x_0 + h/2, y_0 + k_1/2)$$

$$k_3 = hf(x_0 + h/2, y_0 + k_2/2)$$

$$k_4 = hf(x_0 + h, y_0 + k_3)$$

$$y_{n+1} = y_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$k_1 = 3(0) = 0$$

$$k_2 = 3(f(3/2, 42))$$

$$= 3(-0.3)$$

$$= -0.9$$

$$k_3 = 3(f(3/2, 39.5))$$

$$= -0.85$$

$$k_4 = 3(f(3, 39.15))$$

$$= -0.82$$