



Advanced Applications of Systems *Modeling & Simulation*

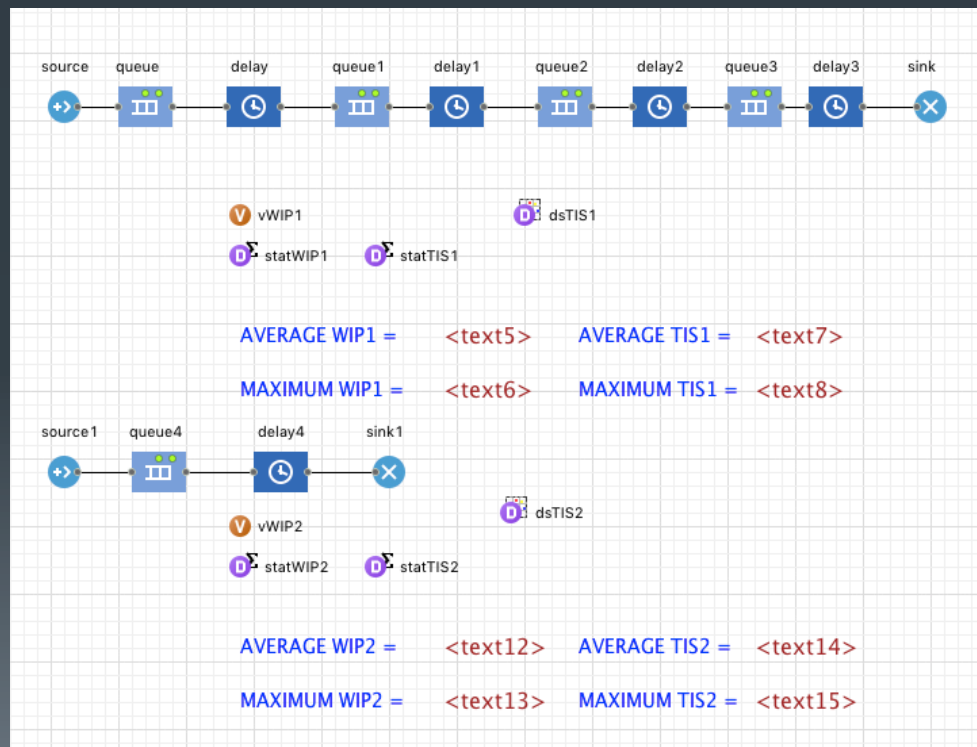
Dr. Xueping Li
University of Tennessee, Knoxville

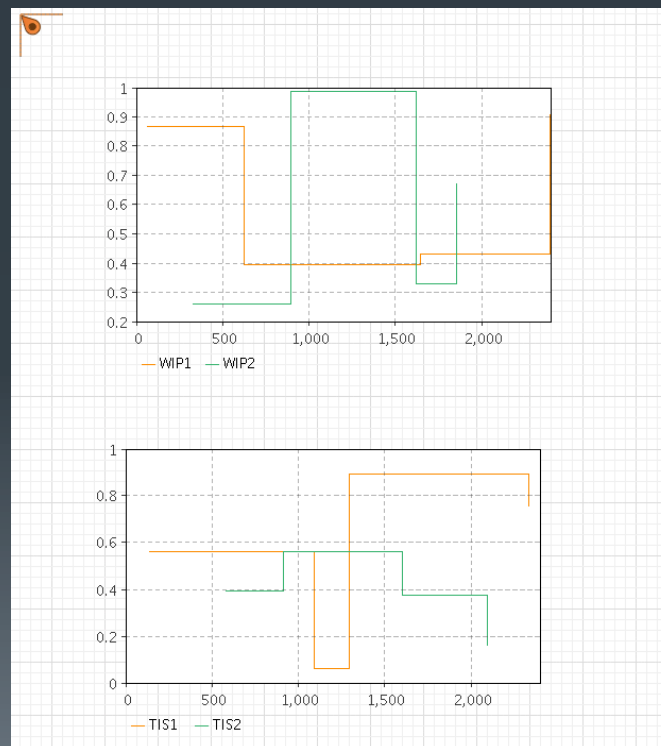


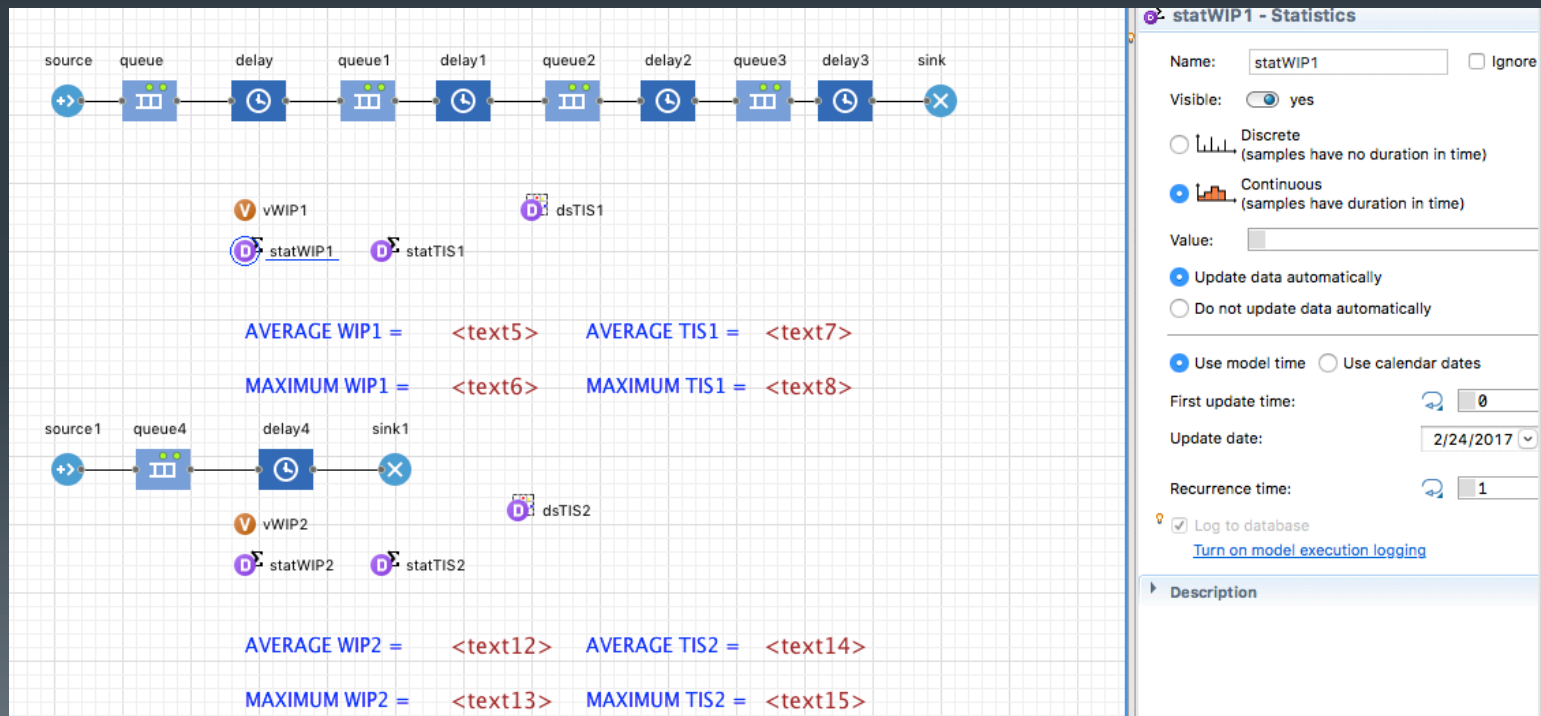


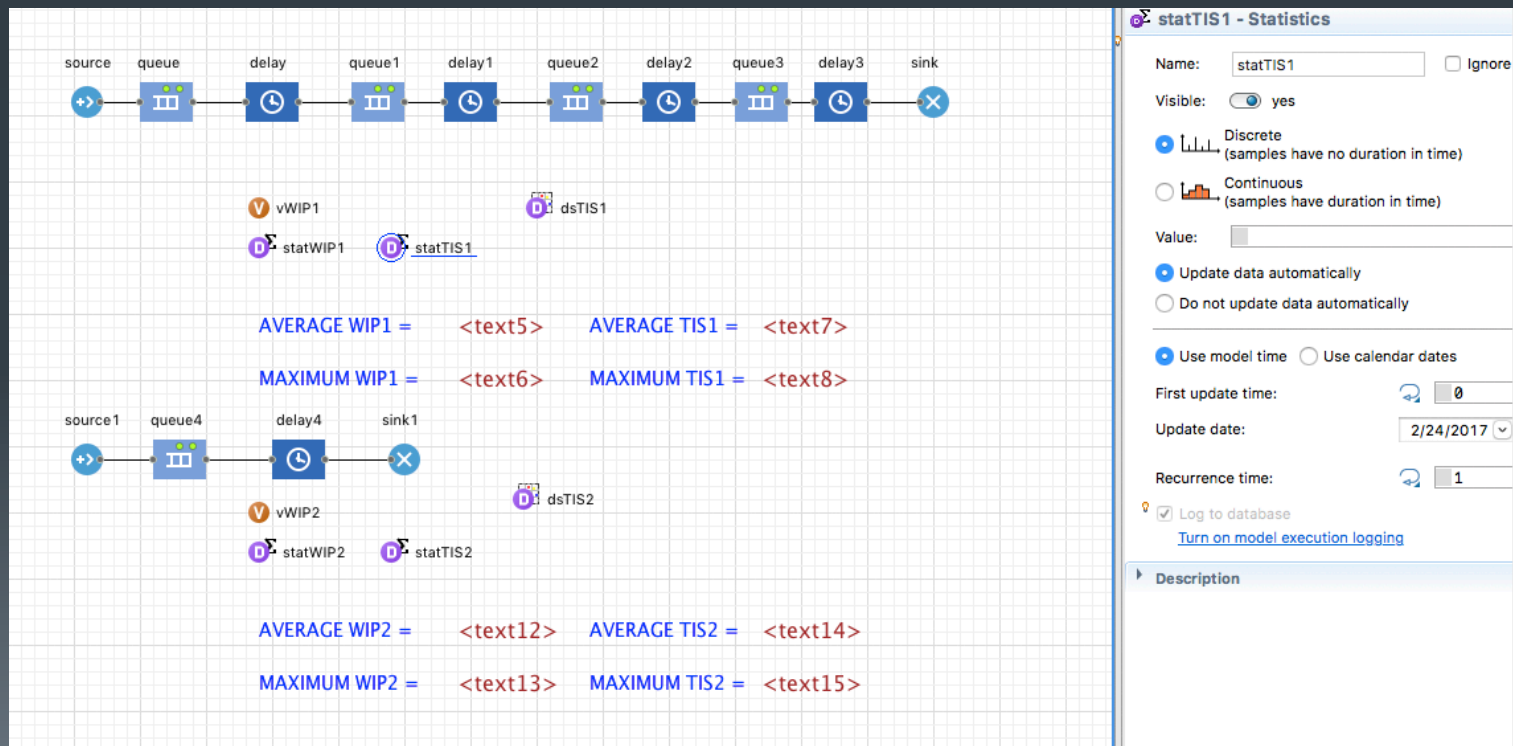
Case Study #3

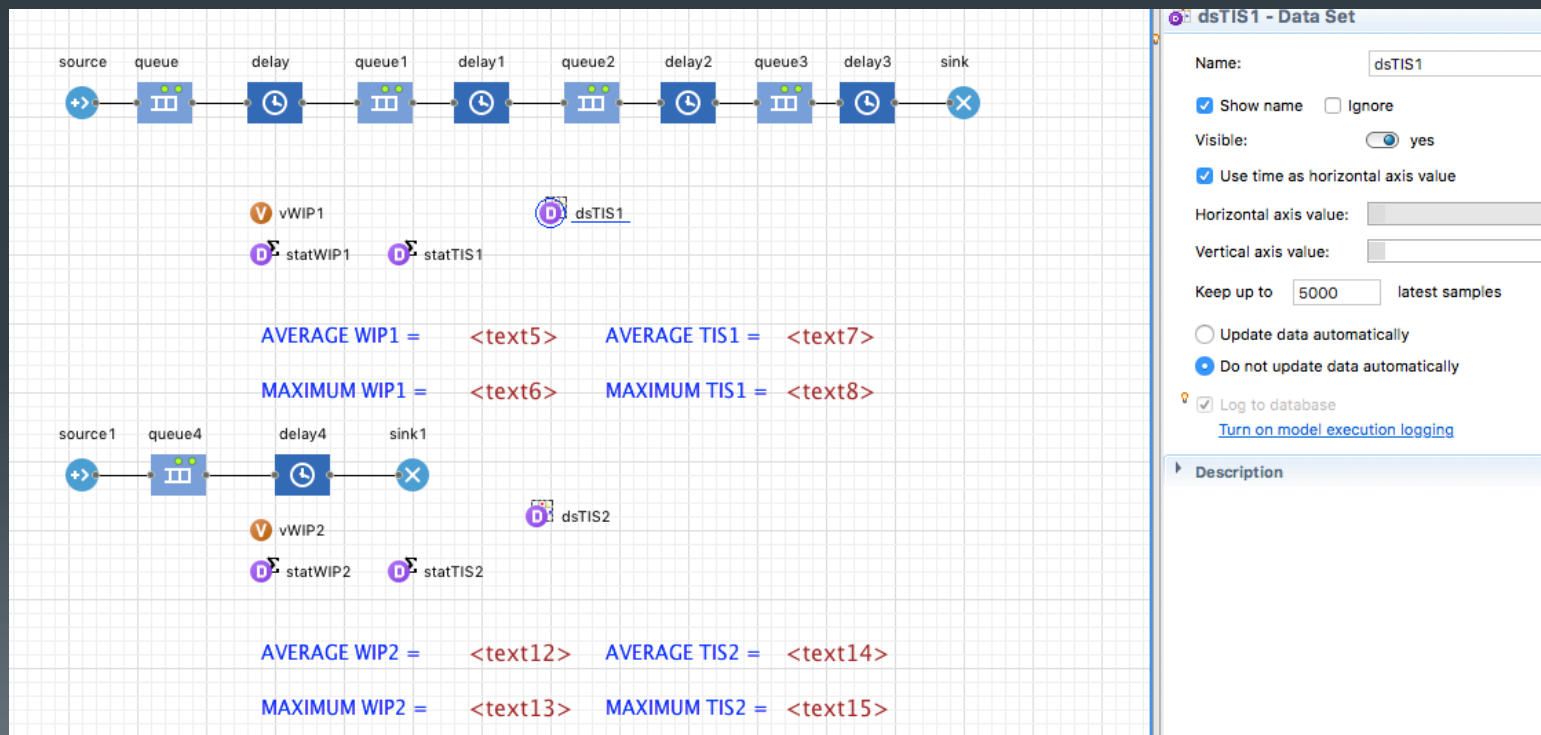
- SP – PP System

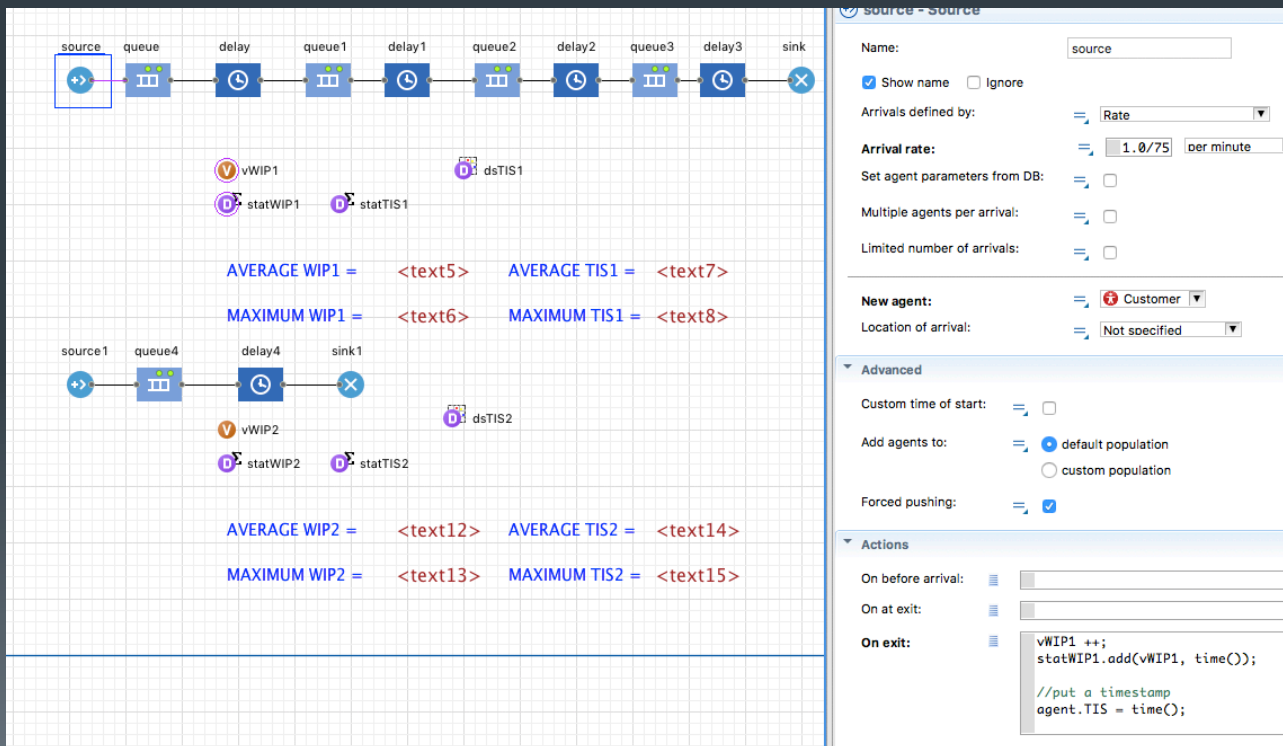


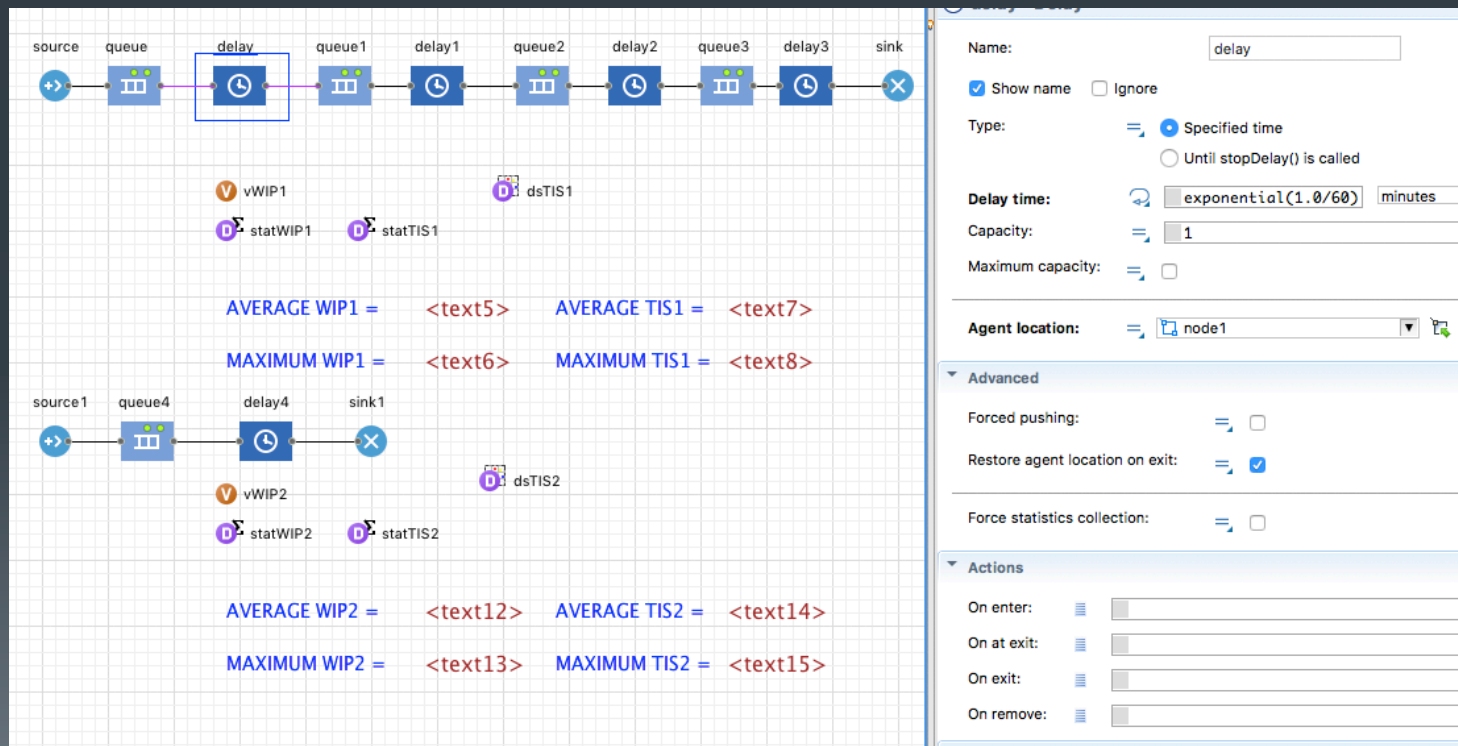


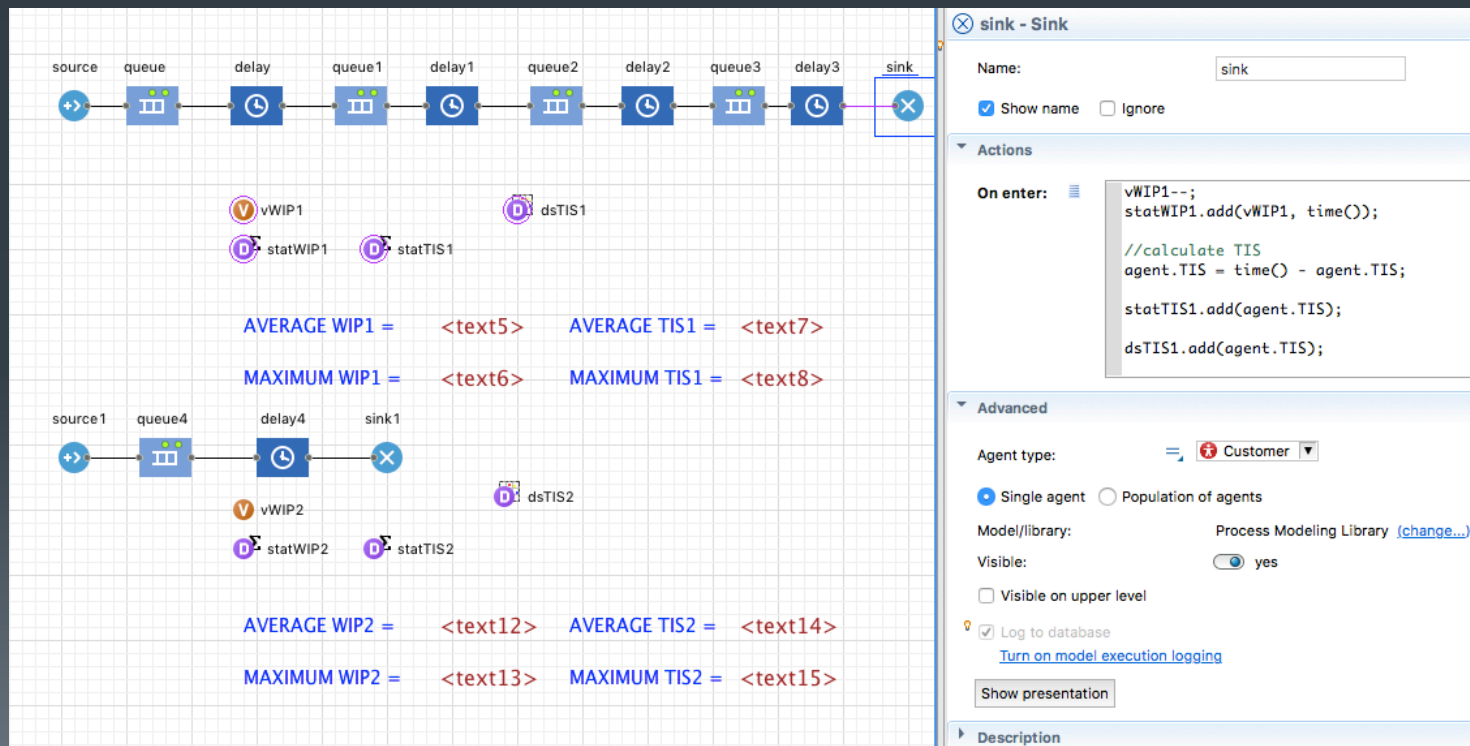


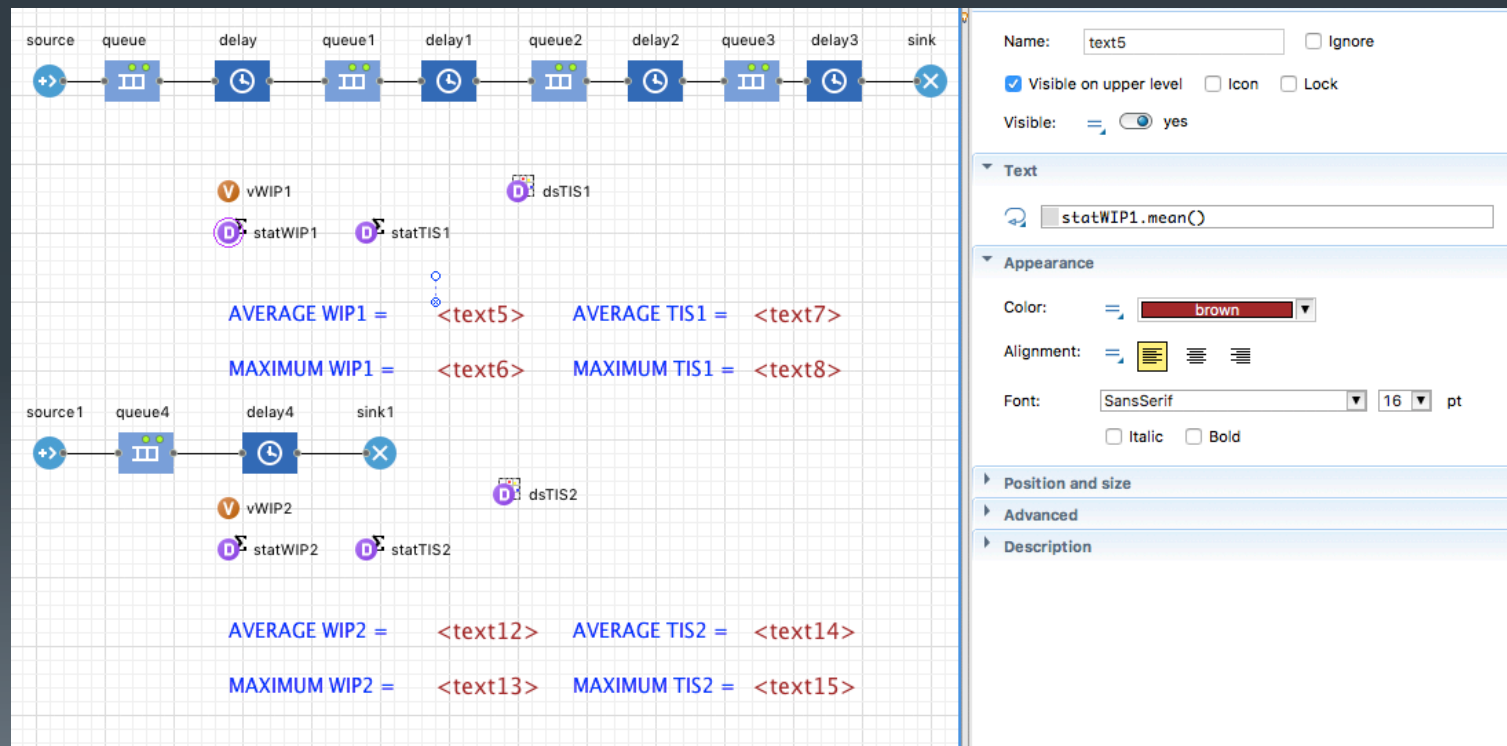


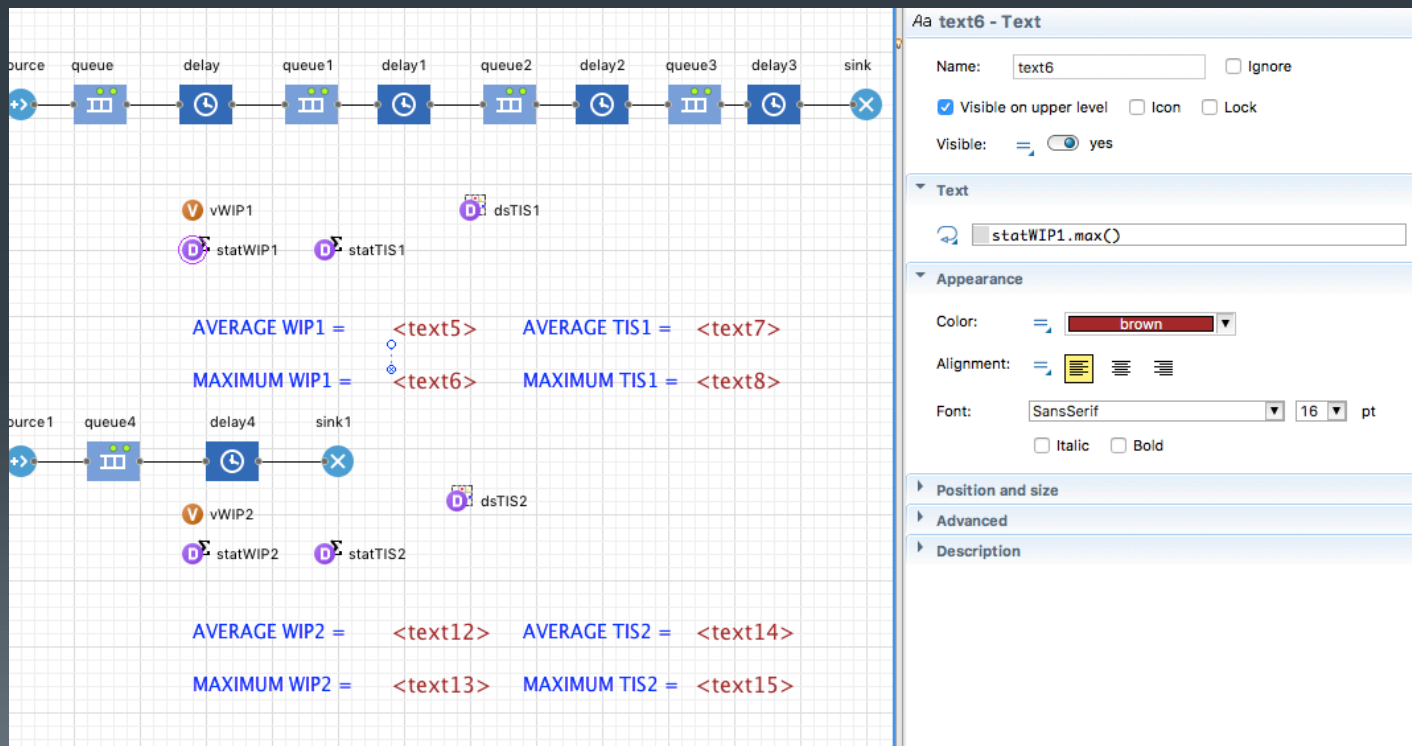


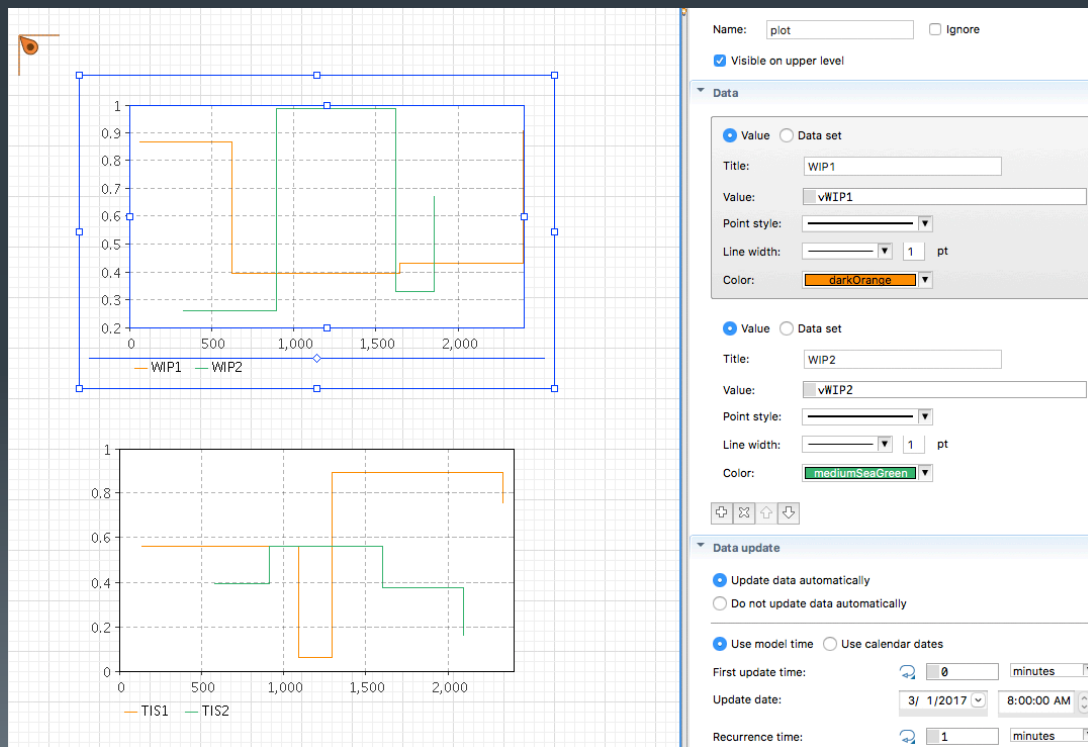




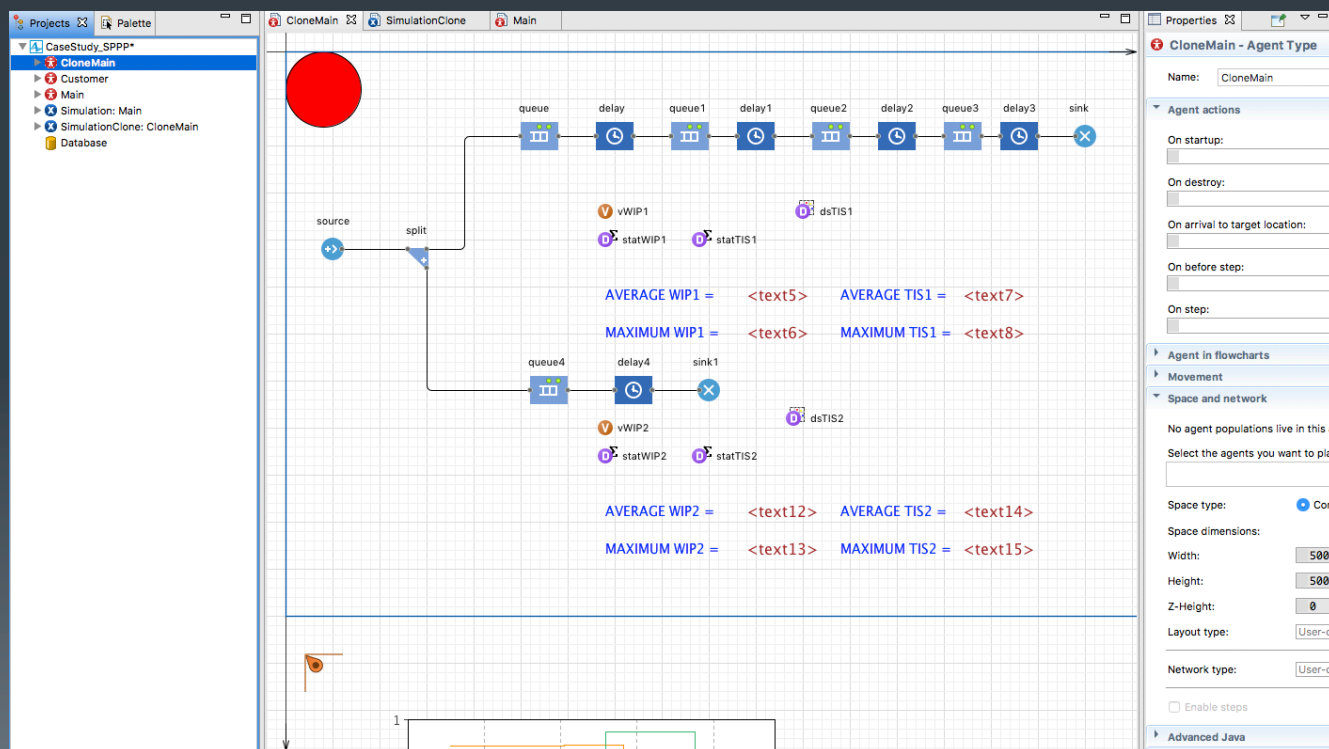


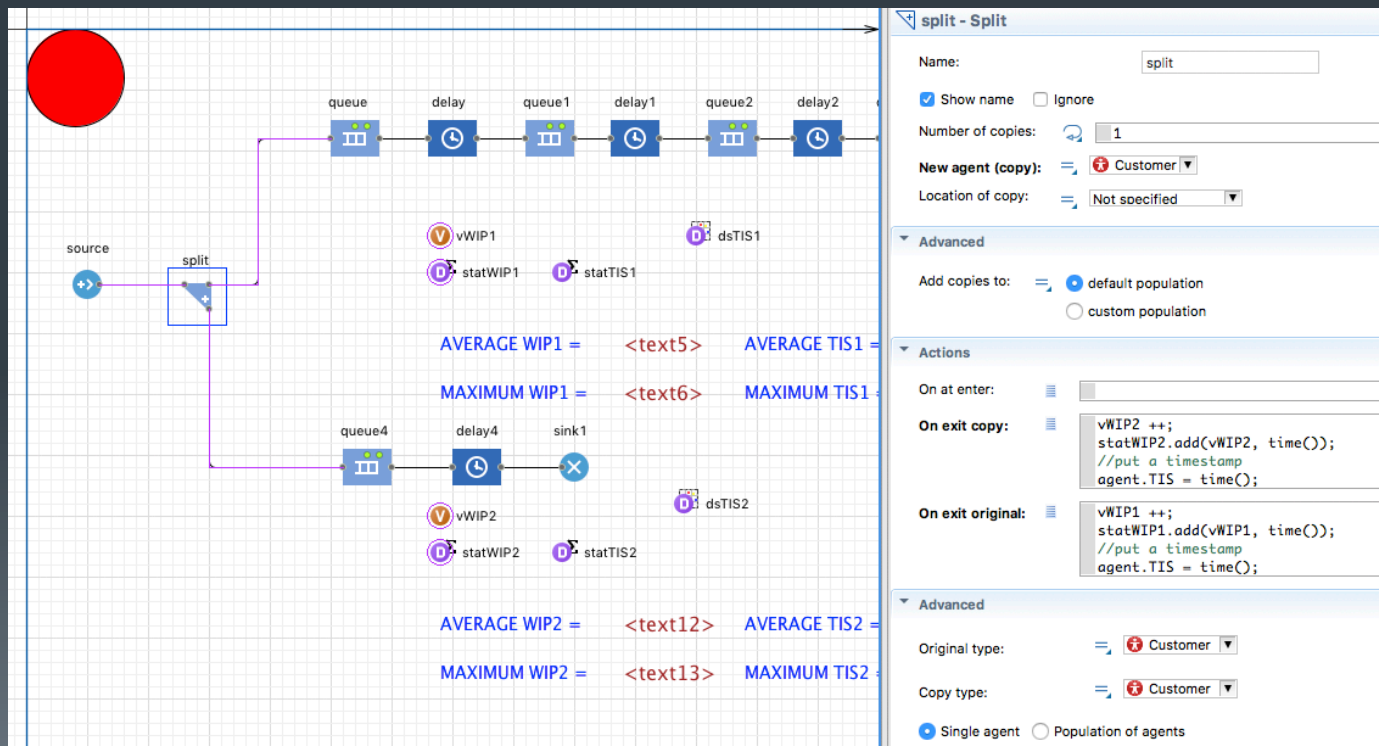


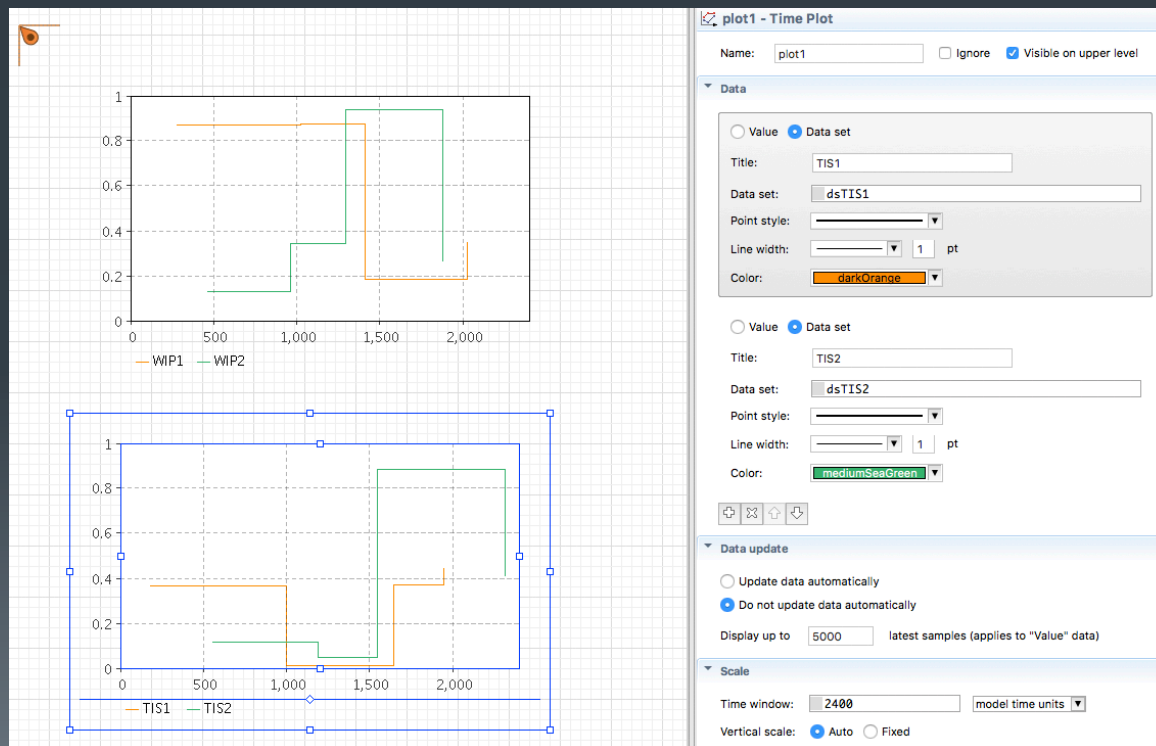













CloneMainSimulationCloneMain

CaseStudy_SPPP

shfkasdfsdfsdfsdfsdfsdfs
ds
kshfsdfsdfkl sdfk;lsdfsdf
sdfksdfklasdfsdf;fasdf
sd
fsd
fasdfjasdfsdfasdfsdf
ljdsifksad;lf
sdfklsl;df;sadfsdfsdf
dsfl;asdfsdf;fls;ldf

Run



Properties

SimulationCl...n Experiment

Name: Sir

Top-level agent: Clo

Maximum available memory: 25

Model time

Execution mode: ☐ Virtual time
☒ Real time w

Stop: Stop at specifi

Start time: 0

Start date: 2/23/2017
12:00:00 AM

Randomness

Random number generation:

☒ Random seed (unique simulatio

☐ Fixed seed (reproducible simulatio

☐ Custom generator (subclass of

Selection mode for simultaneous e

Window

Java actions

Advanced Java

Advanced





How many runs are needed??

Half Width, Number of Replications

- Prefer smaller confidence intervals — *precision*

- Notation:

n = no. replications

\bar{X} = sample mean

s = sample standard deviation

$t_{n-1, 1-\alpha/2}$ = critical value from t tables

- Confidence interval:

$$\bar{X} \pm t_{n-1, 1-\alpha/2} \frac{s}{\sqrt{n}}$$

- Half-width =

$$t_{n-1, 1-\alpha/2} \frac{s}{\sqrt{n}}$$

- Can't control t or s
- Must increase n — how much?

Want this to be “small,” say
 $\leq h$ where h is prespecified

Half Width, Number of Replications

(cont' d.)

$$n = t_{n-1, 1-\alpha/2}^2 \frac{s^2}{h^2}$$

- Set half-width = h , solve for
- Not really solved for n (t , s depend on n)
- Approximation:
 - Replace t by z , corresponding normal critical value
 - Pretend that current s will hold for larger samples
 - Get

$$n \cong z_{1-\alpha/2}^2 \frac{s^2}{h^2}$$

s = sample standard deviation from “initial” number n_0 of replications

n grows quadratically as h decreases

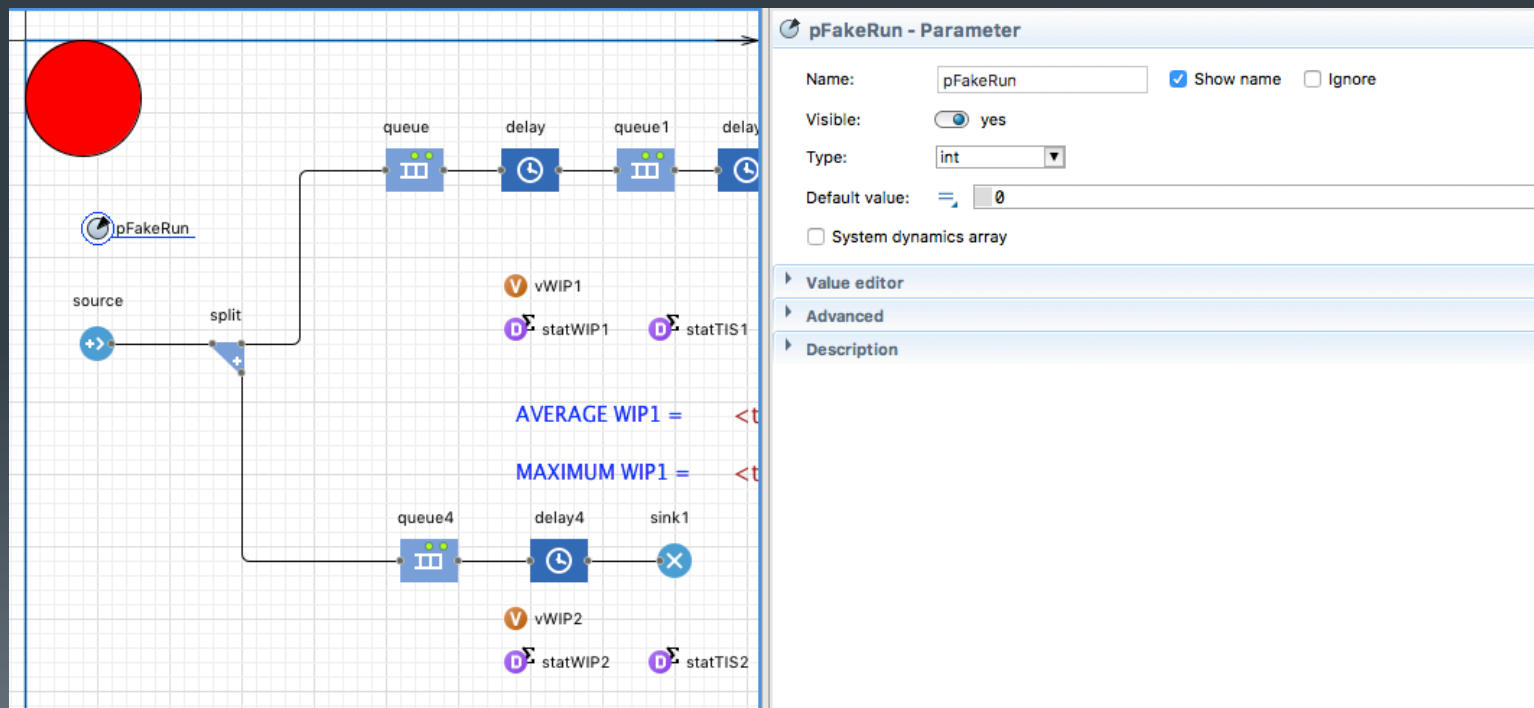
- Easier but different approximation:

$$n \cong n_0 \frac{h_0^2}{h^2}$$

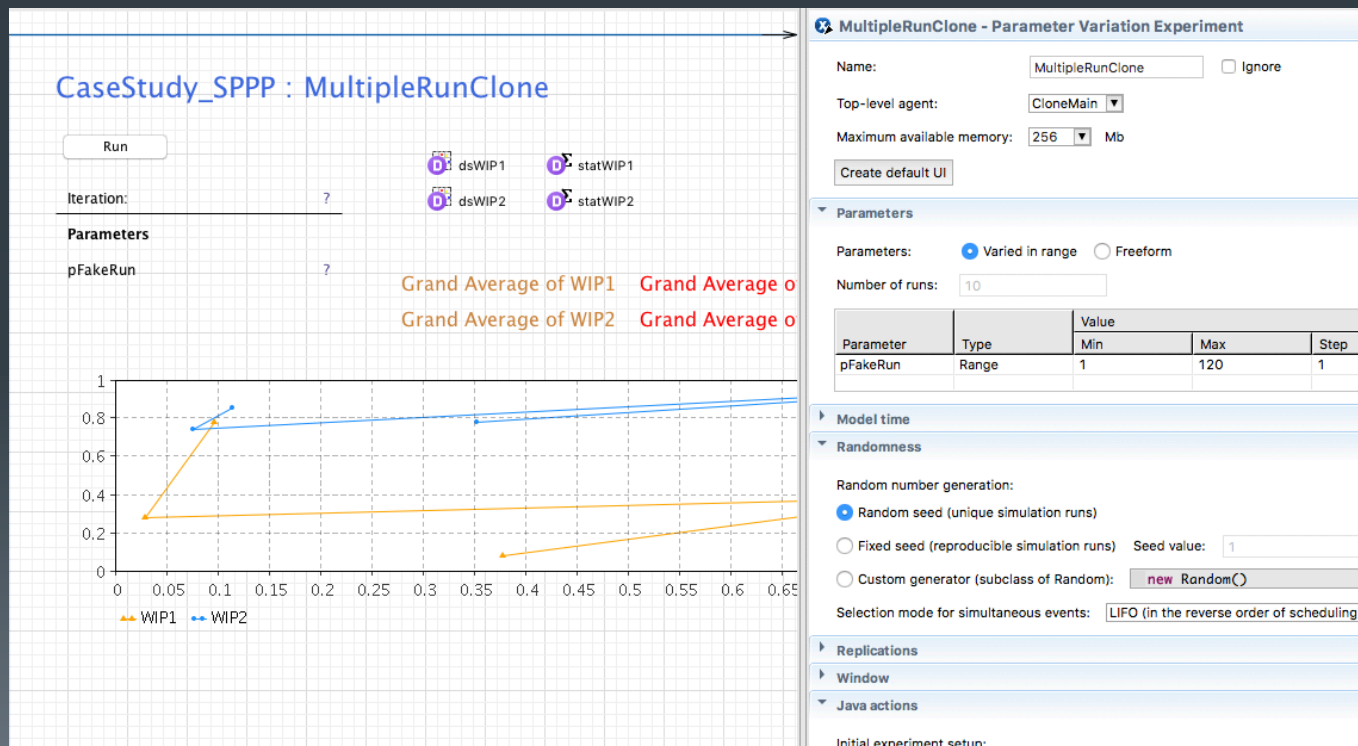
h_0 = half width from “initial” number n_0 of replications

E.G. SP-PP Project::

1) Define a parameter



2) Create a Parameter Variation experiment



3) Collect data etc.

