CS 4830/6830
Final Examination

1) (25 pts - 5 pts each) Random Number Generators

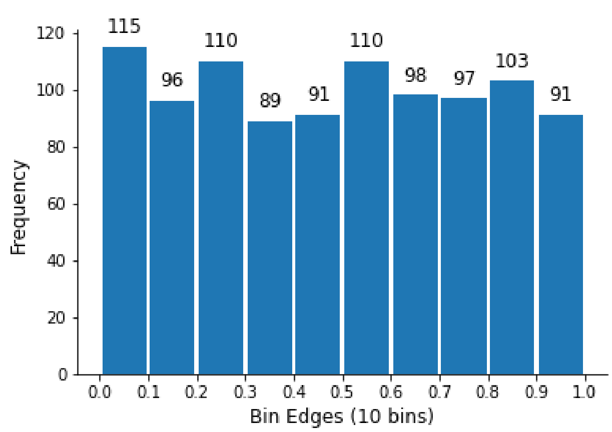
a) Is the following $rng(s_i) = (13 \cdot s_i + 13)\ mod\ 16$ a full period LCG generator?

b) Suppose we created a novel pseudo-random number generator. Then we picked an initial seed value (e.g. 5634781290) and then generated the ten pseudo-random numbers shown below:

5634781290
4263748710
6722158713
6721558719
6720958725
6720358731
6719758737
6719158743
6718558749
6717958755

Without focusing on the algorithmic details of the generator, discuss the performance of this generator relative to the desirable properties of a "good" pseudo-random number generator.

c) Suppose we used a new pseudo-random number generator to generate 1000 values on the real interval [0.0, 1.0]. We then binned values to create the histogram shown below. Using an empirical test, demonstrate whether or not this sample of 1000 values satisfies the test for uniformity.



d) When statistical tests for "randomness" are applied to new pseudo-random number generators, we often apply (1) serial tests, (2) runs tests, and (3) correlation tests. In a few sentences, explain how each of these tests is conducted.

e) Suppose we used the following fragment of code to write 100,000 uniformly distributed random numbers on the interval [0.0,1.0] to a binary file named randomData.bin.

```
from scipy import stats
import pickle
```

```
fileHandle = open('randomData.bin', 'wb')
pickle.dump(stats.uniform.rvs(size=100000), fileHandle)
fileHandle.close()
```

If we tried to compress randomData.bin using a zip application, what level of compression would you expect? Explain your answer.

2) (10 pts) Generating Random Variates

a) (4 pts) What are the four methods we discussed in class that is used to generate random variates?

b) (2 pts) What type of method is used to generate an exponential distributed random variate?

c) (2 pts) What type of method is used to generate a normal distributed random variate?

d) (2 pts) What type of method is used to generate a binomial distributed random variate?

3) (20 pts) Experimental Design

a) (5 pts) Give one example of a quantitative and qualitative factor used in project 1.

b) (5 pts) Give one example of a controllable and uncontrollable factor used in project 1.

c) (10 pts) A simulation experiment was performed to determine the best combination of the number of order stations and the type of service at the stations to minimize customer waiting time. A simple k-factorial experiment was created and the results are tabulated below.

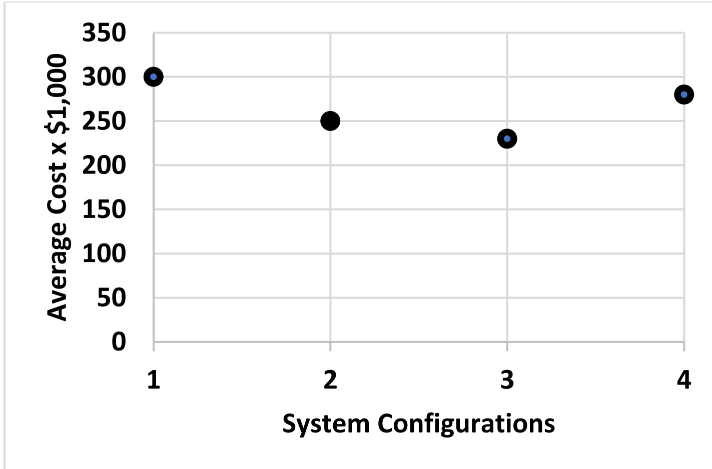
Factor	**Low Setting (-1)**	**High Setting (+1)**
Number of Order Stations	1	2
Type of Order Station	Electronic Order Window	Human Server Standing Outside

Number of Order Stations	**Type of Order Stations**	**Customer Waiting Time (minutes)**
-1	-1	5.9
-1	+1	4.2
+1	-1	3.7
+1	+1	2.5

What is the average effect of changing the number of order stations from the low setting to the high setting on customer waiting time? What does it mean?

4) (20 pts) Analysis of Output

a) (10 pts) A consultant conducted a series of simulation experiments to evaluate the cost of four different configurations of a system. One hundred replicates of each simulation experiment were performed and the cost of each configuration was averaged across the replicates. These costs are summarized in the plot shown below. Based on this information, the consultant recommended the use of configuration 3. Assuming the simulation is based on a behavioral valid model of the real system and choice of input distributions and parameters are valid, and the simulation is properly implemented would you agree or disagree with this recommendation or would you need additional information before making your recommendation? Briefly explain your answer.



b) (10 pts) Suppose we conduct ten replicates of an experiment and computed the average customer waiting time for each replicate as follows: [125, 98, 112, 130, 90, 118, 107, 100, 137, 88]

Replicate Number	1	2	3	4	5	6	7	8	9	10
Average Waiting Time	125	98	112	130	90	118	107	100	137	88

What are the sample mean, sample variance, and 95% confidence interval for these results?

5) (15 pts) Continuous System Simulation

a) (10 pts) We discussed one simple approach to continuous system simulation that uses Euler's Method to estimate the behavior of a continuous system of equations. Euler's Method simulates the behavior of the equation f(t) given an equation for the derivative of the equation f'(t). The simulation uses the following simple update rule: $x(t+dt) = x(t) + dt * f'(t)$ where x(t) is the simulated value of the function at time t and dt is the size of the simulation time step. The computational cost of using Euler's Method increases as the size of the time step decreases. Yet, we still want to use the smallest possible value of dt that we can afford from a computational point of view. Why? Briefly explain your answer.

b) (5 pts) In practice, we often use a Runge-Kutta Method to simulate continuous systems. Briefly explain the rationale for using the 4^{th}-order Runge-Kutta Method instead of Euler's Method.

6) (10 pts) M/M/1 Queueing Systems

a) (5 pts) If the arrival rate into the system is 5 customers per minute and the service rate is 10 customers per minute, what is the expected utilization of the server?

b) (5 pts) What is the expected number of customers in a system with the parameters described in the first part of this question?