

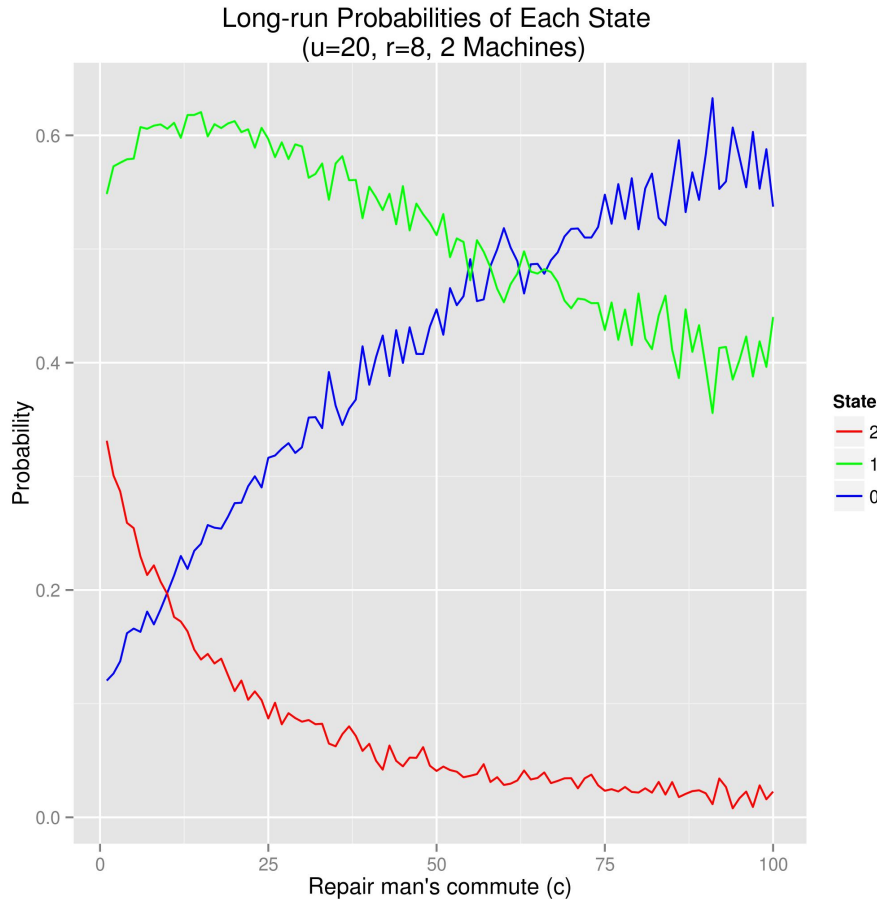
## ECS 256 - Problem set 1

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For this assignment, we adopt the following notation. Suppose  $W$  is a random variable exponentially distributed with mean  $\mu$ . Then  $W \sim \mathcal{E}(\frac{1}{\mu})$ .

### Problem 1

- (a)  $w = 0 \cdot \pi_0 + 1 \cdot \pi_1 + 2 \cdot \pi_2 = \pi_1 + 2\pi_2$ .
- (b) Program is 1B.R.
- (c) Program is 1C.R.



## Problem 2

(a) Let  $D \sim \mathcal{E}(1/d)$  be a random variable corresponding to the call duration and  $R \sim \mathcal{E}(1/r)$  the time between queued calls. The balance equations for the call system:

$$\pi_{(i,j)}\lambda_{(i,j)} = \pi_{(i,j-1)}\lambda_{(i,j-1)}p_{(i,j-1)(i,j)} + \pi_{(i,j+1)}\lambda_{(i,j+1)}p_{(i,j+1)(i,j)} \quad (\forall \quad 0 < j < q, 0 < i < n)$$

$$\pi_{(i,0)}\lambda_{(i,0)} = \pi_{(i+1,0)}\lambda_{(i+1,0)}p_{(i+1,0)(i,0)} + \pi_{(i,1)}\lambda_{(i,1)}p_{(i,1)(i,0)} \quad (\forall \quad i < n)$$

$$\pi_{(i,q)}\lambda_{(i,q)} = \pi_{(i,q-1)}\lambda_{(i,q-1)}p_{(i,q-1)(i,q)} \quad (\forall \quad i > 1)$$

$$\pi_{(1,q-1)}\lambda_{(1,q-1)} = \pi_{(i-1,q)}\lambda_{(i-1,q)}p_{(i-1,q)(i,q-1)} \quad (\forall \quad i > 1)$$

$$\pi_{(n,0)}\lambda_{(n,0)} = \pi_{(n,1)}\lambda_{(n,1)}p_{(n,1)(n,0)}$$

$$\pi_{(1,q)}\lambda_{(1,q)} = \pi_{(1,q-1)}\lambda_{(1,q-1)}p_{(1,q-1)(1,q)}$$

$$\pi_{(1,0)} + \dots + \pi_{(1,q)} + \dots + \pi_{(n,0)} + \dots + \pi_{(n,q)} = 1$$

*Proportion of rejected calls.* The long-run probability that the call center is in a state in which it's rejecting calls is the following quantity:

$$\sum_{i=1}^n \pi_{(i,q)}$$

*Proportion of nurse idle time.* To quantify this value, we introduce a new state *idle*. The only possible transition to this state is from  $(1,0)$ . By (8.5) in the book, the proportion of time spent in this state is:

$$\pi_{idle} = \frac{\pi_{(1,0)}\lambda_{(1,0)}p_{(1,0),idle}}{\lambda_{idle}}$$

The time spent in state  $(1,0)$  is the random variable  $Z = \min(R, D)$ , so  $p_{(1,0),idle} = P(Z = D) = \frac{1/d}{1/r+1/d}$ . Finally,  $\lambda_{idle} = 1/r$ .

*Mean time spent in state  $(1,1)$ .* The possible transitions from this state are  $(1,0)$  (nurse finishes call, takes next on queue) and  $(1,2)$  (call comes in before nurse finishes

with current call). The time spent in this state is then  $Z_{(1,1)} = \min\{D, R\}$ . By theorem,  $Z_{(1,1)} \sim \mathcal{E}(1/d + 1/r)$ . Thus, the mean time spent in this state is:

$$\frac{1}{\frac{1}{d} + \frac{1}{r}}$$

Given the queue is empty, long-run probability that  $A_t$  is greater than 1. The sum of the stationary probabilities where  $j = 0$  and  $i > 1$ :

$$\sum_{i=2}^n \pi_{(i,0)}$$

## Appendix

### Problem 1(b)

```

1
2 # DES.R:  R routines for discrete-event simulation (DES), with an example
3
4 # matrix version; data frame allows character event types, but much too slow
5
6 # all data is stored in an R environment variable that will be referred
7 # to as simlist below
8
9 # the simlist will consist of the following components:
10 #
11 #         currtime:  current simulated time
12 #         evnts:   the events list, a matrix
13 #         reactevent:  event handler, user-supplied; creates new
14 #                     events upon the occurrence of an old one;
15 #                     e.g. job arrival triggers either start of
16 #                     service for the job or queuing it; call form is
17 #                     reactevent(evnt, simlist)
18 #         dbg:    if TRUE, will print evnts above after each event
19 #               scheduling action, and enter R browser for single-stepping
20 #               etc.
21
22 # the application code can add further application-specific data to
23 # simlist, e.g. total job queuing time
24

```

```

25 # each event will be represented by a matrix row consisting of:
26 #
27 #     occurrence time
28 #     event type (user-defined numeric code)
29 #
30 # and application-specific information, if any
31
32 # library functions (do not alter):
33 #
34 #     newsim:   create a new simlist
35 #     insevnt:  insert a new event into evnts in the simlist
36 #     schedevnt: schedule a new event (determine its occurrence time
37 #                and call insevnt())
38 #     getnextevnt: pulls the earliest event from the event list,
39 #                process it, and update the current simulated
40 #                time
41 #     mainloop: as the name implies
42 #     appendtofcfsqueue: append job to a FCFS queue
43 #     delfcfsqueue: delete head of a FCFS queue
44
45 # outline of a typical application:
46
47 #     mysim <- newsim()   create the simlist
48 #     set reactevent in mysim
49 #     set application-specific variables in mysim, if any
50 #     set the first event in mysim$evnts
51 #     mainloop(mysim,mysimtimelim)
52 #     print results
53
54 # create a simlist, which will be the return value, an R environment
55 newsim <- function(dbg=F) {
56   simlist <- new.env()
57   simlist$currtime <- 0.0 # current simulated time
58   simlist$evnts <- NULL # event list
59   simlist$dbg <- dbg
60   simlist
61 }
62
63 # insert event evnt into evnts in simlist
64 insevnt <- function(evnt,simlist) {
65   # if the event list is empty, set it to consist of evnt and return

```

```

66   if (is.null(simlist$evnts)) {
67       simlist$evnts <- matrix(evnt,nrow=1)
68       return()
69   }
70   # otherwise, find insertion point
71   inspt <- binsearch(simlist$evnts[,1],evnt[1])
72   # now "insert," by reconstructing the matrix; we find what portion of
73   # the current matrix should come before evnt and what portion should
74   # come after it, then string everything together
75   before <- if (inspt == 1) NULL else simlist$evnts[1:(inspt-1),]
76   nr <- nrow(simlist$evnts)
77   after <- if (inspt <= nr) simlist$evnts[inspt:nr,] else NULL
78   simlist$evnts <- rbind(before, evnt, after)
79   rownames(simlist$evnts) <- NULL
80 }
81
82 # schedule new event in evnts in simlist; evnttime is the time at
83 # which the event is to occur; evnttype is the event type; appdata is
84 # a vector of numerical application-specific data
85 schedevnt <- function(evnttime, evnttype, simlist, appdata=NULL) {
86     evnt <- c(evnttime, evnttype, appdata)
87     insevnt(evnt, simlist)
88 }
89
90 # start to process next event (second half done by application
91 # programmer via call to reactevnt() from mainloop())
92 getnextevnt <- function(simlist) {
93     head <- simlist$evnts[1,]
94     # delete head
95     if (nrow(simlist$evnts) == 1) simlist$evnts <- NULL else
96         simlist$evnts <- simlist$evnts[-1,,drop=F]
97     return(head)
98 }
99
100 # main loop of the simulation
101 mainloop <- function(simlist, simtimelim) {
102     while(simlist$currtime < simtimelim) {
103         head <- getnextevnt(simlist)
104         # update current simulated time
105         simlist$currtime <- head[1]
106         # process this event (programmer-supplied ftn)

```

```

107     simlist$reactevent(head, simlist)
108     if (simlist$dbg) {
109         print("event occurred:")
110         print(head)
111         print("events list now")
112         print(simlist$evnts)
113         browser()
114     }
115 }
116 }
117
118 # binary search of insertion point of y in the sorted vector x; returns
119 # the position in x before which y should be inserted, with the value
120 # length(x)+1 if y is larger than x[length(x)]; this could be replaced
121 # by faster C code
122 binsearch <- function(x,y) {
123     n <- length(x)
124     lo <- 1
125     hi <- n
126     while(lo+1 < hi) {
127         mid <- floor((lo+hi)/2)
128         if (y == x[mid]) return(mid)
129         if (y < x[mid]) hi <- mid else lo <- mid
130     }
131     if (y <= x[lo]) return(lo)
132     if (y < x[hi]) return(hi)
133     return(hi+1)
134 }
135
136 # appendtofcfsqueue() and delfcfsqueuehead() below assume the
137 # application code has one or more queues, each queue stored as a
138 # list-of-lists, with each individual list being the information for one
139 # queued job; note that one must initialize the list-of-lists as NULL
140
141 # appends jobtoqueue to the given queue, assumed of the above form;
142 # the new, longer list is returned
143 appendtofcfsqueue <- function(queue, jobtoqueue) {
144     lng <- length(queue)
145     queue[[lng+1]] <- jobtoqueue
146     queue
147 }

```

```

148
149 # deletes head of queue; assumes list-of-lists structure as decribed
150 # above; returns the head and new queue
151 delfcfsqueuehead <- function(queue) {
152   qhead <- queue[[1]]
153   newqueue <- queue[-1]
154   # careful!—an empty list is not NULL
155   if (length(queue) == 1) newqueue <- NULL
156   list(qhead=qhead, newqueue=newqueue)
157 }
158
159
160
161
162 ## Start of our code.
163
164
165
166 mrlb <- function(u, r, k, timelim, dbg=F) {
167   # Event types:
168   # 1 – machine failed
169   # 2 – machine repaired
170   # An event is a tuple c(time, event_type).
171
172   # Set up simulation list, specify event handler.
173   simlist <- newsim(dbg)
174   simlist$reactevent <- mrlbreact
175
176   # Parameters required by mrlbreact()
177   simlist$lambda_u = 1/u
178   simlist$lambda_r = 1/r
179   simlist$k <- k # total machines
180   simlist$i <- k # up machines (initial state)
181   simlist$time <- rep(0, k)
182
183   # We must generate the first event and handle it.
184   # Since the simulation starts with all of the
185   # machines running, the first event will be a
186   # failure.
187   ttf <- min(rexp(k, 1/u))
188   simlist$totaltime <- ttf # Another parameter: maintain the duration

```

```

189                                     # of the simulation. Used to calculate the
190                                     # average number of machines running.
191  simlist$time[k] <- ttf
192  schedevnt(ttf, 1, simlist)
193
194  # Enter main loop (calls mrlbreact()).
195  mainloop(simlist, timelim)
196
197  # Report average number of machines running.
198  simlist$time <- simlist$time / simlist$totaltime
199  w <- 0
200  for (i in 1 : k)
201  {
202    w <- w + (simlist$time[i] * i)
203  }
204  print("Average number of machines running")
205  print(w)
206 }
207
208 # Our reactevent(). Transition to new state
209 # and generate next event.
210 mrlbreact <- function(evnt, simlist) {
211   etype <- evnt[2]
212
213   # Transition state.
214
215   if (etype == 1) # failure
216   {
217     simlist$i = simlist$i - 1
218   }
219
220   else if (etype == 2) # repair
221   {
222     simlist$i = simlist$i + 1
223   }
224
225   # Choose next event.
226
227   if (simlist$i == 0)
228   {
229     tte <- min(rexp(simlist$k, simlist$lambda_r))

```



```

230     etype <- 2
231   }
232
233   else if (simlist$i == simlist$k)
234   {
235     tte <- min(rexp(simlist$k, simlist$lambda_u))
236     etype <- 1
237     simlist$time[simlist$i] <- simlist$time[simlist$i] + tte
238   }
239
240   else
241   {
242     ttf <- min(rexp(simlist$i, simlist$lambda_u))
243     ttr <- min(rexp(simlist$k - simlist$i, simlist$lambda_r))
244     if (ttf < ttr)
245     {
246       tte <- ttf
247       etype <- 1
248     }
249     else
250     {
251       tte <- ttr
252       etype <- 2
253     }
254     simlist$time[simlist$i] <- simlist$time[simlist$i] + tte
255   }
256
257   schedevnt(simlist$currtime + tte, etype, simlist)
258   simlist$totaltime <- simlist$totaltime + tte
259
260   #print("-----")
261   #print(simlist$i)
262   #print("next event")
263   #print(etype)
264   #print(simlist$currtime)
265
266 }

```

Problem 1(c)

<sup>1</sup>  
<sup>2</sup> *# DES.R: R routines for discrete-event simulation (DES), with an example*

```

3
4 # matrix version; data frame allows character event types, but much too slow
5
6 # all data is stored in an R environment variable that will be referred
7 # to as simlist below
8
9 # the simlist will consist of the following components:
10 #
11 #     currtime:  current simulated time
12 #     evnts:    the events list, a matrix
13 #     reactevent: event handler, user-supplied; creates new
14 #                 events upon the occurrence of an old one;
15 #                 e.g. job arrival triggers either start of
16 #                 service for the job or queuing it; call form is
17 #                 reactevent(evnt, simlist)
18 #     dbg:      if TRUE, will print evnts above after each event
19 #                 scheduling action, and enter R browser for single-stepping
20 #                 etc.
21
22 # the application code can add further application-specific data to
23 # simlist, e.g. total job queuing time
24
25 # each event will be represented by a matrix row consisting of:
26 #
27 #     occurrence time
28 #     event type (user-defined numeric code)
29 #
30 # and application-specific information, if any
31
32 # library functions (do not alter):
33 #
34 #     newsim:    create a new simlist
35 #     insevnt:   insert a new event into evnts in the simlist
36 #     schedevnt: schedule a new event (determine its occurrence time
37 #                 and call insevnt())
38 #     getnextevnt: pulls the earliest event from the event list,
39 #                 process it, and update the current simulated
40 #                 time
41 #     mainloop:  as the name implies
42 #     appendtofcfsqueue: append job to a FCFS queue
43 #     delfcfsqueue: delete head of a FCFS queue

```

```

44
45 # outline of a typical application:
46
47 #      mysim <- newsim()      create the simlist
48 #      set reactevent in mysim
49 #      set application-specific variables in mysim, if any
50 #      set the first event in mysim$evnts
51 #      mainloop(mysim,mysimtimelim)
52 #      print results
53
54 # create a simlist, which will be the return value, an R environment
55 newsim <- function(dbg=F) {
56     simlist <- new.env()
57     simlist$scurtime <- 0.0 # current simulated time
58     simlist$evnts <- NULL # event list
59     simlist$dbg <- dbg
60     simlist
61 }
62
63 # insert event evnt into evnts in simlist
64 insevnt <- function(evnt,simlist) {
65     # if the event list is empty, set it to consist of evnt and return
66     if (is.null(simlist$evnts)) {
67         simlist$evnts <- matrix(evnt,nrow=1)
68         return()
69     }
70     # otherwise, find insertion point
71     inspt <- binsearch(simlist$evnts[,1],evnt[1])
72     # now "insert," by reconstructing the matrix; we find what portion of
73     # the current matrix should come before evnt and what portion should
74     # come after it, then string everything together
75     before <- if (inspt == 1) NULL else simlist$evnts[1:(inspt-1),]
76     nr <- nrow(simlist$evnts)
77     after <- if (inspt <= nr) simlist$evnts[inspt:nr,] else NULL
78     simlist$evnts <- rbind(before, evnt, after)
79     rownames(simlist$evnts) <- NULL
80 }
81
82 # schedule new event in evnts in simlist; evnttime is the time at
83 # which the event is to occur; evnttype is the event type; appdata is
84 # a vector of numerical application-specific data

```

```

85 schedevnt <- function(evnttime, evnttype, simlist, appdata=NULL) {
86   evnt <- c(evnttime, evnttype, appdata)
87   insevnt(evnt, simlist)
88 }
89
90 # start to process next event (second half done by application
91 # programmer via call to reactevnt() from mainloop())
92 getnextevnt <- function(simlist) {
93   head <- simlist$evnts[1,]
94   # delete head
95   if (nrow(simlist$evnts) == 1) simlist$evnts <- NULL else
96     simlist$evnts <- simlist$evnts[-1,,drop=F]
97   return(head)
98 }
99
100 # main loop of the simulation
101 mainloop <- function(simlist, simtimelim) {
102   while(simlist$currttime < simtimelim) {
103     head <- getnextevnt(simlist)
104     # update current simulated time
105     simlist$currttime <- head[1]
106     # process this event (programmer-supplied ftn)
107     simlist$reactevent(head, simlist)
108     if (simlist$dbg) {
109       print("event_ occurred:")
110       print(head)
111       print("events_list_now")
112       print(simlist$evnts)
113       browser()
114     }
115   }
116 }
117
118 # binary search of insertion point of y in the sorted vector x; returns
119 # the position in x before which y should be inserted, with the value
120 # length(x)+1 if y is larger than x[length(x)]; this could be replaced
121 # by faster C code
122 binsearch <- function(x,y) {
123   n <- length(x)
124   lo <- 1
125   hi <- n

```

```

126   while(lo+1 < hi) {
127       mid <- floor((lo+hi)/2)
128       if (y == x[mid]) return(mid)
129       if (y < x[mid]) hi <- mid else lo <- mid
130   }
131   if (y <= x[lo]) return(lo)
132   if (y < x[hi]) return(hi)
133   return(hi+1)
134 }
135
136 # appendtofcfsqueue() and delfcfsqueuehead() below assume the
137 # application code has one or more queues, each queue stored as a
138 # list-of-lists, with each individual list being the information for one
139 # queued job; note that one must initialize the list-of-lists as NULL
140
141 # appends jobtoqueue to the given queue, assumed of the above form;
142 # the new, longer list is returned
143 appendtofcfsqueue <- function(queue, jobtoqueue) {
144     lng <- length(queue)
145     queue[[lng+1]] <- jobtoqueue
146     queue
147 }
148
149 # deletes head of queue; assumes list-of-lists structure as decribed
150 # above; returns the head and new queue
151 delfcfsqueuehead <- function(queue) {
152     qhead <- queue[[1]]
153     newqueue <- queue[-1]
154     # careful!—an empty list is not NULL
155     if (length(queue) == 1) newqueue <- NULL
156     list(qhead=qhead, newqueue=newqueue)
157 }
158
159
160
161
162 ### Start of our code.
163
164 library(ggplot2)
165
166 # Plot long run probabilties of each state.

```

```

167 plotc <- function(c){
168   u <- 20
169   r <- 8
170   timelim <- 10000
171   c_column <- rep(NA, length(c))
172   p0_column <- rep(NA, length(c))
173   p1_column <- rep(NA, length(c))
174   p2_column <- rep(NA, length(c))
175   for (c_i in c){
176     result_vector = mrlc(u, r, c_i, timelim)
177     c_column[c_i] = c_i
178     p0_column[c_i] = result_vector[1]
179     p1_column[c_i] = result_vector[2]
180     p2_column[c_i] = result_vector[3]
181   }
182   X <- data.frame(c_column, p0_column, p1_column, p2_column)
183
184   ggplot(X) + geom_line(aes(y=p0_column, x=c_column, color="red")) +
185     geom_line(aes(y=p1_column, x=c_column, color="green")) +
186     geom_line(aes(y=p2_column, x=c_column, color="blue")) +
187     xlab("Repairman'scommute(c)") + ylab("Probability") +
188     scale_colour_manual(name = "State",
189       labels = c("2", "1", "0"),
190       values = c("red", "green", "blue")) +
191     ggtitle("Long-runProbabilitiesofEachState\n(u=20,r=8,2Ma
192
193 }
194
195
196
197
198 #1.c
199 #event: curtime eventtype(1=fail,2=repair) machine_num(1,2) timeUp timeDown
200 #mrlc: status(1=offsite,2=onsite) time_when_will_be_available
201
202 mrlc <- function(u, r, c, timelim, dbg=F) {
203   simlist <- newsim(dbg)
204   simlist$reactevent <- mrlcreact
205   simlist$lambda_u = 1/u
206   simlist$lambda_r = 1/r
207   simlist$c <- c #time it take for the mrlc to get to the machines

```

```

208 mrlc <- c(1, 0) #offsite , available since time 0 [only matters for onsite]
209 simlist$mrlc <- mrlc
210
211 #start with both machines running. find time when each one will fail
212 ttfl <- rexp(1, simlist$lambda_u)
213 ttf2 <- rexp(1, simlist$lambda_u)
214
215 #schedule them (scheduler will sort them by whichever occurs first)
216 schedevnt(ttf1, 1, simlist, c(1)) #c(1st machine)
217 schedevnt(ttf2, 1, simlist, c(2))
218
219 simlist$results = c(0,0,0) # times for 0 machines simlist$results[1], 1 machine
220 simlist$totaltime = 0
221 simlist$lastnumofmachines = 2
222 simlist$lasttimeup = 0
223 simlist$lasttimedown = 0
224 #Enter main loop. event types and all logic happens via mrlcreact function
225 mainloop(simlist, timelim) #note that the last even with time over the time li
226
227 print("total_time:")
228 print (simlist$totaltime)
229 print("pi_for_each_state:")
230 print(simlist$results/simlist$totaltime)
231 return (simlist$results/simlist$totaltime)
232 }
233
234 mrlcreact <- function(evnt, simlist) {
235   curtime <- evnt[1]
236   etype <- evnt[2]
237   machnum <- evnt[3]
238
239
240   if (etype == 1){ #machine breaks
241
242     delta_uptime <- curtime - simlist$lasttimeup
243     if (simlist$lastnumofmachines == 2){
244       simlist$lastnumofmachines = 1
245       simlist$results[3] <- simlist$results[3] + delta_uptime
246       simlist$totaltime <- simlist$totaltime + delta_uptime
247     } else { #1 machine was up
248       simlist$lastnumofmachines = 0

```

```

249     simlist$results[2] <- simlist$results[2] + delta_uptime
250     simlist$totaltime <- simlist$totaltime + delta_uptime
251 }
252
253 if (simlist$mr1c[1]==1){ #repairman is offsite
254     ttr <- rexp(1, simlist$lambda_r) #time till repair end
255     waittime <- simlist$c
256
257 } else{ #repairer is on site
258     ttr <- rexp(1, simlist$lambda_r) #time till repair end
259     waittime <- simlist$mr1c[2]
260 }
261
262 simlist$mr1c <- c(2,ttr + waittime) #new waittime till mr1c will be free
263 schedevnt(curtime + ttr + waittime, 2, simlist, c(machnum))
264
265 simlist$lasttimedown <- curtime
266
267 # print ("-----current time-----")
268 # print (curtime)
269 # print ("---machine broke---")
270 # print (machnum)
271 # print ("time till fix: ")
272 # print (ttr + waittime)
273 # print ("stats - time in each state {0,1,2}")
274 # print (simlist$results)
275
276 } else { #a machine is repaired
277
278     delta_downtime <- curtime - simlist$lasttimedown
279
280     if (simlist$lastnumofmachines == 0){ #[the downtime of this machine is how i
281         simlist$lastnumofmachines = 1
282         simlist$results[1] <- simlist$results[1] + delta_downtime
283         simlist$totaltime <- simlist$totaltime + delta_downtime
284     } else { #1 machine was up [the downtime of this machine is how long we had
285         simlist$lastnumofmachines = 2
286         simlist$results[2] <- simlist$results[2] + delta_downtime
287         simlist$totaltime <- simlist$totaltime + delta_downtime
288     }
289

```



```

290   if (curtime >= simlist$mr1c[2]){ #mr1c is free to go, the other machine is
291     simlist$mr1c <- c(1,0)
292   } else{
293     #nothing changes for the mr1c if he isn't free to go
294   }
295   ttf <- rexp(1, simlist$lambda_u) #time till next failure
296   schedevnt(simlist$currttime + ttf, 1, simlist, c(machnum))
297
298   simlist$lasttimeup <- curtime
299
300 #   print ("-----current time-----")
301 #   print (curtime)
302 #   print ("---machine repaired---")
303 #   print (machnum)
304 #   print ("stats - time in each state {0,1,2}")
305 #   print (simlist$results)
306
307 }
308 }
309
310 ##### end of problem 1c #####

```

## Problem 2(b)

```

1
2 # DES.R: R routines for discrete-event simulation (DES), with an example
3
4 # matrix version; data frame allows character event types, but much too slow
5
6 # all data is stored in an R environment variable that will be referred
7 # to as simlist below
8
9 # the simlist will consist of the following components:
10 #
11 #   currttime: current simulated time
12 #   evnts: the events list, a matrix
13 #   reactevent: event handler, user-supplied; creates new
14 #               events upon the occurrence of an old one;
15 #               e.g. job arrival triggers either start of
16 #               service for the job or queuing it; call form is
17 #               reactevent(evnt, simlist)
18 #   dbg: if TRUE, will print evnts above after each event

```

```

19 #           scheduling action, and enter R browser for single-stepping
20 #           etc.
21
22 # the application code can add further application-specific data to
23 # simlist, e.g. total job queuing time
24
25 # each event will be represented by a matrix row consisting of:
26 #
27 #     occurrence time
28 #     event type (user-defined numeric code)
29 #
30 # and application-specific information, if any
31
32 # library functions (do not alter):
33 #
34 #     newsim:  create a new simlist
35 #     insevnt: insert a new event into evnts in the simlist
36 #     schedevnt: schedule a new event (determine its occurrence time
37 #               and call insevnt())
38 #     getnextevnt: pulls the earliest event from the event list,
39 #                 process it, and update the current simulated
40 #                 time
41 #     mainloop: as the name implies
42 #     appendtofcfsqueue: append job to a FCFS queue
43 #     delfcfsqueue: delete head of a FCFS queue
44
45 # outline of a typical application:
46
47 #     mysim <- newsim()      create the simlist
48 #     set reactevent in mysim
49 #     set application-specific variables in mysim, if any
50 #     set the first event in mysim$evnts
51 #     mainloop(mysim, mysimtimelim)
52 #     print results
53
54 # create a simlist, which will be the return value, an R environment
55 newsim <- function(dbg=F) {
56   simlist <- new.env()
57   simlist$scurtime <- 0.0 # current simulated time
58   simlist$evnts <- NULL # event list
59   simlist$dbg <- dbg

```

```

60     simlist
61 }
62
63 # insert event evnt into evnts in simlist
64 insevnt <- function(evnt, simlist) {
65     # if the event list is empty, set it to consist of evnt and return
66     if (is.null(simlist$evnts)) {
67         simlist$evnts <- matrix(evnt, nrow=1)
68         return()
69     }
70     # otherwise, find insertion point
71     inspt <- binsearch(simlist$evnts[,1], evnt[1])
72     # now "insert," by reconstructing the matrix; we find what portion of
73     # the current matrix should come before evnt and what portion should
74     # come after it, then string everything together
75     before <- if (inspt == 1) NULL else simlist$evnts[1:(inspt-1),]
76     nr <- nrow(simlist$evnts)
77     after <- if (inspt <= nr) simlist$evnts[inspt:nr,] else NULL
78     simlist$evnts <- rbind(before, evnt, after)
79     rownames(simlist$evnts) <- NULL
80 }
81
82 # schedule new event in evnts in simlist; evnttime is the time at
83 # which the event is to occur; evnttype is the event type; appdata is
84 # a vector of numerical application-specific data
85 schedevnt <- function(evnttime, evnttype, simlist, appdata=NULL) {
86     evnt <- c(evnttime, evnttype, appdata)
87     insevnt(evnt, simlist)
88 }
89
90 # start to process next event (second half done by application
91 # programmer via call to reactevnt() from mainloop())
92 getnextevnt <- function(simlist) {
93     head <- simlist$evnts[1,]
94     # delete head
95     if (nrow(simlist$evnts) == 1) simlist$evnts <- NULL else
96         simlist$evnts <- simlist$evnts[-1,,drop=F]
97     return(head)
98 }
99
100 # main loop of the simulation

```

```

101 mainloop <- function(simlist , simtimelim) {
102   while(simlist$currtime < simtimelim) {
103     head <- getnextevnt(simlist)
104     # update current simulated time
105     simlist$currtime <- head[1]
106     # process this event (programmer-supplied ftn)
107     simlist$reactevent(head, simlist)
108     if (simlist$dbg) {
109       print("event_□occurred:")
110       print(head)
111       print("events_□list_□now")
112       print(simlist$evnts)
113       browser()
114     }
115   }
116 }
117
118 # binary search of insertion point of y in the sorted vector x; returns
119 # the position in x before which y should be inserted, with the value
120 # length(x)+1 if y is larger than x[length(x)]; this could be replaced
121 # by faster C code
122 binsearch <- function(x,y) {
123   n <- length(x)
124   lo <- 1
125   hi <- n
126   while(lo+1 < hi) {
127     mid <- floor((lo+hi)/2)
128     if (y == x[mid]) return(mid)
129     if (y < x[mid]) hi <- mid else lo <- mid
130   }
131   if (y <= x[lo]) return(lo)
132   if (y < x[hi]) return(hi)
133   return(hi+1)
134 }
135
136 # appendtofcfsqueue() and delfcfsqueuehead() below assume the
137 # application code has one or more queues, each queue stored as a
138 # list-of-lists, with each individual list being the information for one
139 # queued job; note that one must initialize the list-of-lists as NULL
140
141 # appends jobtoqueue to the given queue, assumed of the above form;

```

```

142 # the new, longer list is returned
143 appendtofcfsqueue <- function(queue, jobtoqueue) {
144     lng <- length(queue)
145     queue[[lng+1]] <- jobtoqueue
146     queue
147 }
148
149 # deletes head of queue; assumes list-of-lists structure as decribed
150 # above; returns the head and new queue
151 delfcfsqueuehead <- function(queue) {
152     qhead <- queue[[1]]
153     newqueue <- queue[-1]
154     # careful!—an empty list is not NULL
155     if (length(queue) == 1) newqueue <- NULL
156     list(qhead=qhead, newqueue=newqueue)
157 }
158
159
160
161
162 ### Start of our code.
163
164
165 # Nurse Problem
166 # Parameters
167 # n :: limit on active nurses
168 # q :: limit on queue size
169 # p :: timeout time
170 # d :: mean of call duration (exponential)
171 # r :: mean of call arrival (uniform? [0, 2r])
172 # (stated in problem that there is an issue with exponential arrival, but I don
173 # (Is it that it doesn't make sense as a policy if arrival time is exponential?
174
175
176 cc2b <- function(d, r, n, q, p, timelim, dbg=F) {
177     # Event types:
178     # 1 - call arrived
179     # 2 - call ended
180     # 3 - timeout
181
182     # Set up simulation list, specify event handler.

```

```

183  simlist <- newsim(dbg)
184  simlist$reactevent <- cc2breact
185
186  # Parameters required by factoryreact()
187  simlist$lambda_d = 1/d
188  simlist$r = r #for uniform
189  simlist$lambda_r = 1/r #for exp
190
191  simlist$n <- n # max active nurses
192  simlist$q <- q # max queue size
193  simlist$p <- p
194
195  # initial conditions : one active nurse, no calls in queue
196  simlist$i_n <- 1 # active nurse
197  simlist$i_i <- 1 # idle nurses
198  simlist$i_q <- 0 # queued calls
199
200
201
202
203  # We must generate the first event and handle it.
204  # Since the simulation starts the queue will be empty,
205  # the first event will be a call arriving
206  tta <- runif(1, 0, 2*r)
207
208  # tta <- rexp(1, 1/r) # for exp
209
210  ## Is this necessary? Couldn't you just use the timelim passed to the system?
211  ## Ohhh, right, it's used to tally up the total time each system exists. I can
212
213  simlist$lasttime <- 0.0
214  simlist$activeTime <- 0.0
215  simlist$idleTime <- 0.0
216  schedevnt(tta, 1, simlist)
217
218  # Flag for timeout
219  simlist$reset <- F
220  simlist$nextTimeout <- p
221
222  # The way I'm configuring this, there is also a running timeout event.
223  # This will just continually run, setting the next timeout to the value above.

```

```

224  # so I need to start this event as well.
225
226  if(p > 0){ # only start it if there is a positive timeout value! Otherwise, ig
227      schedevnt(p, 3, simlist)
228  }
229  # Running totals for dropped calls
230  simlist$rej <- 0
231  simlist$tot <- 0
232
233  # Enter main loop (calls factoryreact()).
234  mainloop(simlist, timelim)
235
236  # Report average number of machines running.
237  simlist$time <- simlist$IdleTime / simlist$activeTime
238  proRej <- simlist$rej / simlist$tot
239  print("Proportion of calls rejected")
240  print(proRej)
241  print("Proportion of nurse idle time")
242  print(simlist$time)
243 }
244
245 # Our reactevent(). Transition to new state
246 # and generate next event.
247 cc2breact <- function(evnt, simlist) {
248     etype <- evnt[2]
249
250     # Transition state.
251
252     if (etype == 1){ # call arrived
253
254         simlist$reset <- T
255         simlist$nextTimeout <- simlist$currtime + simlist$p
256         simlist$tot <- simlist$tot + 1
257
258         print ("-----Call arrived at time-----")
259         print (evnt[1])
260
261         if(simlist$i_i > 0){ # if idle nurses to take call (queue empty)
262
263             # active time calculations
264

```

```

265      # Essentially, I want to do this calculation whenever the idle c
266      # list changes, for any reason. $lasttime will be set to the las
267
268      delta <- simlist$currttime - simlist$lasttime
269
270      simlist$activeTime <- simlist$activeTime + (simlist$i_n * delta)
271      simlist$idleTime <- simlist$idleTime + (simlist$i_i * delta)
272      simlist$lasttime <- simlist$currttime
273
274      # Now that that's sorted, we can move on
275
276      simlist$i_i <- simlist$i_i - 1
277
278      # new event: call ended
279      tte <- rexp(1, simlist$lambda_d)
280      schedevnt(simlist$currttime + tte, 2, simlist)
281
282      print ("an idle nurse takes the call")
283
284      } else if(simlist$i_q < simlist$q){ # if queue not full, no nurses to
285
286          simlist$i_q <- simlist$i_q + 1
287
288      print ("no nurse call take the call, queue is not full")
289      } else { # queue full, call dropped, new active nurse
290
291          simlist$rej <- simlist$rej + 1
292
293          if(simlist$i_n < simlist$n){ # if nurse limit not reached
294
295              # active time calculations
296
297              delta <- simlist$currttime - simlist$lasttime
298
299              simlist$activeTime <- simlist$activeTime + (simlist$i_n
300              simlist$idleTime <- simlist$idleTime + (simlist$i_i * d
301              simlist$lasttime <- simlist$currttime
302
303
304              # Add one nurse, take call from queue
305              simlist$i_n = simlist$i_n + 1

```



```

306         simlist$i_q = simlist$i_q - 1
307
308         # new event: call ended
309         tte <- rexp(1, simlist$lambda_d)
310         schedevnt(simlist$currtime + tte, 2, simlist)
311     }
312
313     print ("queue_is_full,grab_new_nurse,drop_top_call")
314 }
315
316 print ("Stats_so_far:")
317 print ("total_calls")
318 print (simlist$tot)
319 print ("total_rejected_calls")
320 print (simlist$rej)
321 print ("active_nurses")
322 print (simlist$i_n)
323 print ("idle_nurses")
324 print (simlist$i_i)
325 print ("active_nurse_time")
326 print (simlist$activeTime)
327 print ("idle_nurse_time")
328 print (simlist$idleTime)
329
330     # new event: call arrival
331     tta <- runif(1, 0, 2*simlist$r)
332     schedevnt(simlist$currtime + tta, 1, simlist)
333
334 } else if (etype == 2) { # call ended
335
336     print ("-----Call_ended_at_time-----")
337     print (evnt[1])
338
339     if(simlist$i_q > 0){ # calls in queue
340
341         simlist$i_q <- simlist$i_q - 1
342
343         # new event: call ended
344         tte <- rexp(1, simlist$lambda_d)
345         schedevnt(simlist$currtime + tte, 2, simlist)
346

```

```

347     print ("there_are_calls_in_queue")
348
349     } else { # queue empty, new idle nurse
350
351         # active time calculations
352
353         delta <- simlist$currtime - simlist$lasttime
354
355         simlist$activeTime <- simlist$activeTime + (simlist$i_n * delta)
356         simlist$idleTime <- simlist$idleTime + (simlist$i_i * delta)
357         simlist$lasttime <- simlist$currtime
358
359         # new idle nurse
360
361         simlist$i_i <- simlist$i_i + 1
362
363         if(simlist$p <= 0 && simlist$i_n > 1){ # if no timeout value and
364             simlist$i_i <- simlist$i_i - 1
365             simlist$i_n <- simlist$i_n - 1
366         }
367
368     print("queue_is_empty_-_new_idle_nurse")
369     }
370
371     print ("Stats_so_far:")
372     print ("total_calls")
373     print (simlist$tot)
374     print ("total_rejected_calls")
375     print (simlist$rej)
376     print ("active_nurses")
377     print (simlist$i_n)
378     print ("idle_nurses")
379     print (simlist$i_i)
380     print ("active_nurse_time")
381     print (simlist$activeTime)
382     print ("idle_nurse_time")
383     print (simlist$idleTime)
384 } else if (etype == 3) { # timeout
385
386     print ("-----Timeout_happened_at_time-----")
387     print (evnt[1])

```

```

388
389     if(simlist$reset) {
390
391     print ("previously_arrived_call_has_reset_this_arrival")
392         # timeout has been reset by a call arriving
393         simlist$reset <- F
394     } else if (simlist$i_n == 1) {
395         # only one nurse left
396         # Reset timeout
397         simlist$nextTimeout <- simlist$currtime + simlist$p
398
399     print ("only_one_nurse_is_left_reset_timeout") #probably don't even need
400     } else if (simlist$i_i > 0) { # Some idle nurses (>1)
401         # active time calculations
402
403         delta <- simlist$currtime - simlist$lasttime
404
405         simlist$activeTime <- simlist$activeTime + (simlist$i_n * delta)
406         simlist$idleTime <- simlist$idleTime + (simlist$i_i * delta)
407         simlist$lasttime <- simlist$currtime
408
409         # remove nurses from active pool
410
411         simlist$i_n <- simlist$i_n - 1
412         simlist$i_i <- simlist$i_i - 1
413
414         # reset timeout
415         simlist$nextTimeout <- simlist$currtime + simlist$p
416     print ("there_are_idle_nurses_one_of_them_is_sent_to_inactive")
417     } else { # no idle nurses
418         simlist$nextTimeout <- simlist$currtime + simlist$p
419     print ("no_idle_nurses_reset_timer?") # is this correct logic? what if
420     }
421     # new event : next timeout
422
423     schedevnt(simlist$nextTimeout, 3, simlist)
424
425     print ("Stats_so_far:")
426     print ("total_calls")
427     print (simlist$tot)
428     print ("total_rejected_calls")

```

```

429     print (simlist$rej)
430     print ("active_nurses")
431     print (simlist$i_n)
432     print ("idle_nurses")
433     print (simlist$i_i)
434     print ("active_nurse_time")
435     print (simlist$activeTime)
436     print ("idle_nurse_time")
437     print (simlist$idleTime)
438
439 }
440
441
442 # Okay, here's where my design is different, with DES.
443 # Yes, I know the memoryless property says you can schedule things
444 # such that there is exactly one event rolling. But honestly,
445 # that just obscures intuition to me. The intuition is that all
446 # of these things run in parallel, so I schedule multiple events
447 # at once. Because of the memoryless property, this is equivalent
448 # to scheduling them sequentially.
449
450 }

```