Simulating M/M/2/2+5 Queueing System

Jiaqi Yan, Ping Liu CS555 Project supervised by Edward Chlebus

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Abstract

In this project, we simulate and analyze the M/M/2/2+5 queueing system. To generate packet arriving time and service time, we use Python's built-in random module, which is validated carefully. Then we apply the Welch graphical procedure to eliminate the warm-up period in the simulation. With the stationary region, we then analyze the system's properties such as blocking probability and mean number of packet in the system. The 90% confidence intervals for these properties are also given.

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1 Discrete Event Simulation

We designed and implemented our own simple simulator for M/M/2/2+5 queueing system. The simulation workflow is shown in Algorithm 1. The whole process is embedded inside a while loop.

The while loop will keep consume event in the *event_list* until we handled all the packets. Whenever there is unseen packets, we create an arrival event and insert it to the list. This list thus should be maintained in order with respect to events' time stamp, which is determined as soon as we create a **event** object. Also based on this time stamp, we will pop up the next event we should handle from the list according to the event type, either *arrival* or *departure*.

If the type is *departure*, we first check number of arrived but waiting packets in the system. When no packets need to be served at this moment, set the server this packet is leaving from to *idle*; otherwise, just decrease this *waiting* counter. Anyway, we just served a packet. This means the counter for served packet should increase. We can also calculate the entire time this packet is in the system, from it entering until its exit, e.g. current clock.

For arrival event, we have more cases to deal with. Firstly, the system's queueing buffer may be already full when this arrival event happens; this means the arriving packet is dropped and we just need to increase the counter pkt_dropped. Notice that for this kind of arrival event, no corresponding departure event needs to be scheduled. However, as long as any system servers is available or the buffer can hold more packets, we need to properly create a corresponding departure event and put it into the global event list. The former case is easy to handle: we just find an available server, mark its status as busy and record server ID to the event. The server ID will be used to unmark the busy status when we handling this departure event. The time stamp of this newly created departure event can be calculated by increasing the current clock time by the time it ought to be served, an exponential random value generated by our random generator.

When all servers are busy, we need to calculate the server who will serve the packet in the future and the time stamp at the end of the service differently. Algorithm 2 shown the critical part of this task: find a server that will be available first. Then this arrived packet should be served at this earlier_time_stamp time point and on this first available server. Therefore its departure time stamp should be this returned time stamp plus the duration it will be served in the server.

2 Random Generator Validation

In M/M/2/2+5 queueing system, the number of packet arriving in a fixed interval follows **Poisson Distribution** and the service time for each packet follows **Exponential Distribution**. These input data is generated by Numpy's random module. Before running the simulator, it is important to test the wellness of this random generator.

Algorithm 1 Core of Discrete Event Simulation

```
1: function SIMULATION_CORE(arrive_time_seq, serve_time_seq)
       let arrive_time_seq denote the arriving time of each packet
       let serve_time_seq denote the service time of each packet
 3:
       let N denote the number of total packets
 4:
       while pkt\_served + pkt\_dropped < N do
 5:
           if pkt\_seen < N then
                                                 ▶ Insert new arrival event to event list
 6:
 7:
               ts \leftarrow arrive\_time\_seq[pkt\_seen]
               Create new arrival event evt with time stamp ts and id pkt_seen
 8:
 9:
               Insert evt to event_list
10:
           end if
11:
           Sort event_list based on events' time stamp
12:
           Pop up the next event evt_x we need to handle in event\_list
           clock \leftarrow evt_x.time\_stamp
13:
           if evt_x is departure event then
14:
               if queue buffer is empty then
15:
                   Set the status of the server evt_x is leaving to idle
16:
               else
17:
                   --waiting
18:
               end if
19:
               ++pkt\_served
20:
               evt_x.exit\_time \leftarrow clock
21:
               spending\_time \leftarrow evt_x.exit\_time - evt_x.enter\_time
22:
               Record the spending time of packet of event evt_x
23:
24:
           end if
           if evt_x is arrival event then
25:
               if queue buffer is full then
26:
                   ++pkt\_dropped
27:
               else
28:
                   if There is available server then
29:
                       id \leftarrow evt_x.pkt\_id
30:
                       ts \leftarrow clock + exponential service time
31:
                       Choose an available server s
32:
33:
                       Mark s as busy
                   else
34:
                       (ts, s) \leftarrow \text{SCHEDULE\_DEPARTURE}()
35:
                       ts \leftarrow ts + exponential service time
36:
37:
                       + + waiting
                   end if
38:
                   Create new departure event evt with time stamp ts
39:
                   evt.enter\_time \leftarrow clock
40:
                   evt.depart\_srv \leftarrow s
41:
                   Insert evt to event_list
42:
               end if
43:
           end if
44:
                                             4
       end while
45:
46: end function
```

Algorithm 2 Schedule Departure Event When Server is Unavailable but Buffer is Not Full

```
    function SCHEDULE_DEPARTURE
    Sort event_list
    for each server s in the system do
    Find the last departure event evt scheduled on this server s
    earlier_time_stamp = MIN(earlier_time_stamp, evt.time_stamp)
    end for
    Return earlier_time_stamp and the corresponding server_id
    end function
```

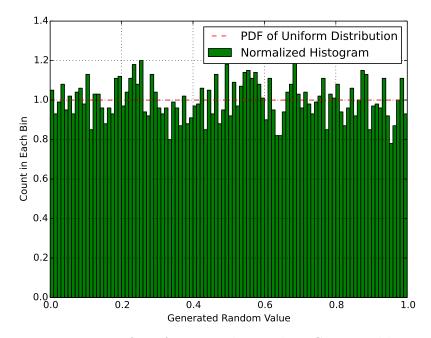


Figure 1: Histogram of Uniform Random Values Generated by Numpy

We evaluate Numpy's random generator in two ways. First we generate random values follows uniform distribution and then plot their histogram. As shown in Figure 1, the number of random values falling into each interval is close to each other. This means that the generated values are very close to uniformly distributed. Besides, we compare the normalized histogram to the 'best fit' curve of both uniform distribution and normal distribution in Figure 1 and 2. From both figures we can say that the random generator generated random values of user-specified distribution.

To generate different random value sequences, we feed the random generator a seed, which is the integral value of system current time. That is the number of seconds since **Unix Epoch**.

To demonstrate that different seed indeed generates different random value sequences, we generated two sequences of 1000000 numbers with 2 distinct seed. Then we combine them into a **set** object, which only hold distinct elements in Python.

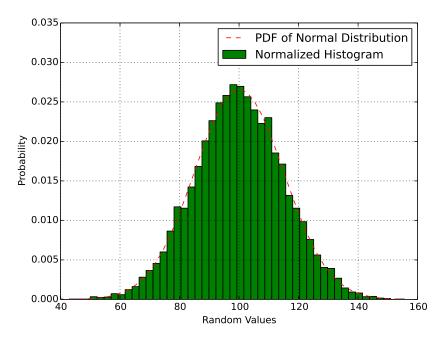


Figure 2: Comparison to Best Fit Curve for Normal Distribution

The number of different random values in 2 random sequence, of course, is the length of the set. Experiment result shows that the set's size is 2000000. This tell us that two random sequences are different.

3 Eliminate Warm-up Period

Using Algorithm 1 as core, we run **5000 simulations** for system A and system B under different initial states respectively. For each simulation run, we **inject 1000 packets** into the system; the simulation terminates when these 1000 packets are all handled. We choose to observe number of packets in the system during simulation. Every time this system variable changes, we record its value and the happenning time moment. After simulation, we process this log as follows. First we create a observation time sequence with interval 1 magnitude less than arrival rate and ends at the finishing moment of the last departure event. This ensure that we will not lost any accuracy. For example, for system B where $\lambda = 10$, the observation interval is 0.01. Then based on the simulation log, we calculate the value of number of packet at every observation time point. In this way we get the output for one simulation run.

We process all 5000 simulation logs and then can obtain 5000 simulation outputs. Since simulation ends at different time, we only keep m observations where m = MIN (length of all outputs). Based on Welch graphical procedure, we average 5000 simulation outputs, observation by observation. There are totally 4 cases to investigate: system A with 0 initial packets, system A with 7 initial packets, system

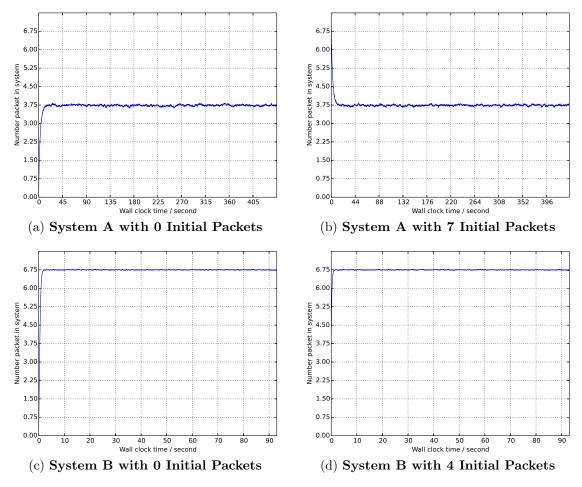


Figure 3: Average 5000 Simulation Runs

B with 0 initial packets, system B with 4 initial packets. All systems' Welch processing results are plotted in Figure 3a, Figure 3b, Figure 3c and Figure 3d respectively. Since the nonstationary states only take up a very smal fraction of the entire output, we further zoom out the them in Figure 4a, Figure 4b, Figure 4c and Figure 4d.

As we can see from both the figures for entire simulation output and the figures for only nonstationary output, system A as well as system B will enter their respective stable state **regardless of the inital state**. For system A, no matter we started from full buffer or empty buffer with empty server, the number of packet in the stable state is around **3.75**. For system B, the number of packet in system will increase from different initial states and end up with close to a value of **6.75**.

4 System Properties at Stationary State

In the last section, we have applied Welch graphical procedure and show the average simulation results of 5000 runs for each system with different initial state. These

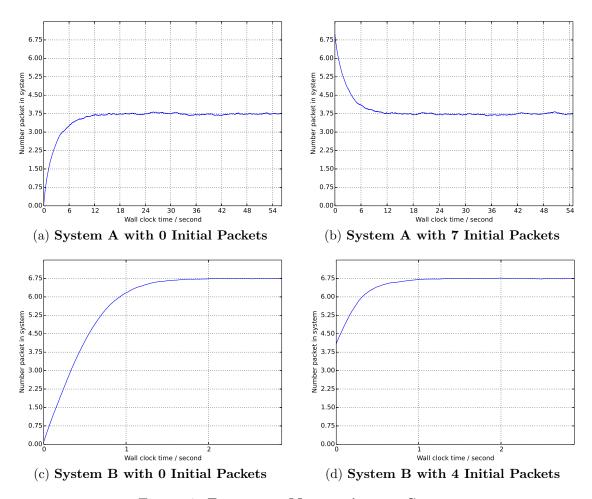


Figure 4: Zoom out Nonstationary States

figures clearly identifies the nonstationary and stationary states. For system A, the time threshold for stable state is around 45 second in real time. For system B, the time threshold for stable state is somewhere before 10 second. However, we can pick a much larger time threshold when analysis system properies at the stationary state. In the following statistic analysis, we treat the **first half** of the outputs as warmup peroid and just ignore them when calculating system properties.

For every simulation run, we first eliminate the data outputs belonging to warmup peroid, then we can calculate:

• Blocking Probability P_B for a particular simulation run is defined by the ratio of number of dropped packets to the number of arrived packets:

$$P_B = \frac{number\ of\ packets\ dropped}{number\ of\ packets\ arrived} \tag{1}$$

• Mean Spending Time S, assuming there are totally n served packet over time, is computed by:

$$S_s = \frac{\sum_{i=1}^n S_i}{n} \tag{2}$$

Here S_i is the duration that packet i spent in the system. As shown in Algorithm 1, each accepted packet's spending time is recorded. Note that dropped packets are not counted in Equation 2

• Mean Number of Packets E(N) of one run is calculated by:

$$N_s = \sum_{i=0}^{7} \frac{i \times T_i}{T} \tag{3}$$

In Equation 3, T_i is defined as the summation of durations that there are i packets in the system. i can only range from 0 to 7, the capacity of our system. To get T_i , we need log more information in simulation: the moment t_i that the number of packets in system changes to i. When simulation finishes, we can calculate the summation of durations that there are i packets in the system. T is the entire duration of the simulated scenario, or the summation of all durations T_i .

With N=5000 independent simulations, we can further get the confidence interval for these calculated system properties. The general formation of confidence interval for 90% confidence level is

$$\bar{X} \pm z_{1-\frac{\alpha}{2}} \sqrt{\frac{S^2}{N}} \tag{4}$$

where $z_{1-\frac{\alpha}{2}} = z_{0.95} = 1.645$ because $\alpha = 0.1$.

Table 1: Confidence Interval for P_B, S_s and N_s

	A with $x_{t=0} = 0$	A with $x_{t=0} = 7$	B with $x_{t=0} = 0$	B with $x_{t=0} = 4$
P_b	0.13264 ± 0.00066	0.13318 ± 0.00067	0.79902 ± 0.00045	0.79958 ± 0.00044
S_s	2.15510 ± 0.00816	2.15168 ± 0.00827	3.35867 ± 0.01221	3.37481 ± 0.01219
N_s	3.73037 ± 0.01285	3.73350 ± 0.01309	6.73854 ± 0.00211	6.74043 ± 0.00204

To use Equation 4, for example, to find the confidence level of mean number of packets in the system, we first need the estimator of the mean of N_s , which we treat as a random variable with unknown distribution:

$$\overline{E(N_s)} = \frac{1}{N} \sum_{1}^{N} N_s[i] \tag{5}$$

where $N_s[i]$ is the mean number of packets in system for the i^{th} simulation run and N = 5000. Then we need the estimator of the variance of N_s :

$$\overline{Var(N_s)} = \frac{\sum_{1}^{N} (N_s[i] - \overline{E(N_s)})^2}{N - 1}$$

$$\tag{6}$$

Based on Equation 4, we have the confidence interval for the mean number of packets in the system:

$$\overline{E(N_s)} \pm \sqrt{\frac{Var(N_s)}{N}} \tag{7}$$

Table 1 summarizes the confidence intervals for blocking probability, mean time spending in the system and mean number of packets in the system regarding to both system A and B with different initial state.

Listing 1: Source Code for Event: ../mmrng.py

```
__author__ = 'Ping'
import numpy as np

def generate_exp(length, mu, seed):
    """Generate exponential random sequence with seed"""
    randgen = np.random.RandomState(seed)
    return randgen.exponential(scale=mu, size=length)

def generate_exp_single(mu, seed):
    """Generate one exponential random value with seed"""
    randgen = np.random.RandomState(seed)
    random_values = randgen.exponential(scale=mu, size=1)
    return random_values[0]
```

Listing 2: Source Code for Event: ../mmevent.py

```
#!/usr/bin/python
 class MMEvent(object):
      """Abstraction of packet arrival or departure"""
      def __init__(self, pkt_id, name, ts):
          """Create MMEvent object
          Attributes:
              pkt_id: which packet this event is about
              event_type(str): 'arrival' or 'departure'
10
              time_stamp: when should we handle this event;
11
                  we need this value to put event into event_list
12
              enter_time: the moment it enter the system
13
              exit_time: the moment it exit the system
14
15
          super(MMEvent, self).__init__()
16
          self.pkt_id = pkt_id
17
          self.evt_name = name
          self.time_stamp = ts
          self.enter_time = 0
20
          self.exit_time = 0
21
          self.depart_srv = None
```

Listing 3: Source Code for Event: ../mmsystem.py

```
#!/usr/bin/python
 class MMSystem(object):
      """Various system states and counters for M/M/2/2+5 system
      Attributes:
          num_srv: number of servers in this system
          capacity: queue size of the system, excluding buffer on server
          pkt_seen: number of packets arrived so far
          pkt_dropped: number of packets dropped so far
10
          pkt_waiting: number of packets in the system queue
11
          pkt_served: number of packets exited
          spending_time: how much each packet is spending in the system
          log_time: starting time stamp that pkt in system is changed
14
          log_num_pkt_inside: history of number of packets in system
15
          stable: if we passed warm-up period
16
          srv_status: idle or busy for a particular server
17
      0.00
18
19
      def __init__(self, num_srv, capacity):
          super(MMSystem, self).__init__()
20
```

```
# immutable properties
21
          self.num_srv = num_srv
22
          self.capacity = capacity
23
24
          # couters
25
          self.pkt_dropped = 0
                                     # dropped due to buffer full
          self.pkt_dropped_id = []
27
          self.pkt_seen = 0
                                     # total arrived pkt
28
          self.pkt_waiting = 0
                                     # pkt in buffer
29
          self.pkt_served = 0
                                     # pkt departed from servers
30
31
          # result log info
32
          self.spending_time = {}
          self.log_time = []
          self.log_num_pkt_inside = []
35
36
          # state variables
37
          self.stable = False
38
          self.srv_status = {}
39
          for i in range(0, self.num_srv):
40
               self.srv_status[i] = 'idle'
41
42
      def full(self):
43
          """Test if the queue is full"""
44
          return self.pkt_waiting >= self.capacity
45
46
      def available(self):
47
          """Test if any server is idle"""
48
          return 'idle' in self.srv_status.values()
49
50
      def num_available_servers(self):
51
           """Return number of available servers"""
52
          counter = 0
53
          for key, value in self.srv_status.items():
54
               if value == 'idle':
55
                   counter += 1
56
          return counter
57
58
      def available_server(self):
59
          """Find any 'idle' server in system"""
60
          for key, value in self.srv_status.items():
61
               if value == 'idle':
62
                   return key
63
64
      def dump_num_pkt_inside(self, time):
65
          """Update pkt inside system and log it with current time stamp"""
66
```

```
self.log_time.append(time)
67
          if self.pkt_waiting > 0:
68
              num_pkt_inside = self.pkt_waiting + 2
69
          else:
70
              num_pkt_inside = 2 - self.num_available_servers()
71
          self.log_num_pkt_inside.append(num_pkt_inside)
73
74
      def dump_pkt_spending_time(self, evt):
75
          """Calculate the duration a pkt spent in the system"""
76
          self.spending_time[evt.pkt_id] = evt.exit_time - evt.enter_time
```

Listing 4: Source Code for Event: ../mmwelch.py

```
#!/usr/bin/python
3 import numpy as np
4 from matplotlib import pyplot as plt
 import math
 class MMWelch(object):
      """Welch graphic method to eliminate warm-up period"""
      def __init__(self, num_replicas, interval, run_length, prefix, mode='online
          """Create object with
10
          Attributes:
              num_replicas: to average these number of replicas
13
              run_length: the min length over all replications
14
              interval & time_seq: to draw simulation time
15
              prefix: name for output .txt and .eps files
16
          0.00
17
          super(MMWelch, self).__init__()
          self.num_replicas = float(num_replicas)
          self.prefix = prefix
20
          self.mode = mode
21
          self.warmup = float(warmup)
22
          self.interval = float(interval)
23
24
          if self.mode == 'online':
              self.run_length = run_length
26
              self.time_seq = [self.interval * i for i in range(0, self.run_lengt
27
              self.avg_run = [0] * self.run_length
28
          if self.mode == 'offline':
29
              load_file_name = self.prefix + 'Avg%d.txt' % self.hum_replicas
30
              self.avg_run = np.loadtxt(load_file_name)
31
              warmup_period = len(self.avg_run) / self.warmup
32
```

```
self.avg_run = self.avg_run[:warmup_period]
33
              self.run_length = len(self.avg_run)
34
              self.time_seq = [self.interval * i for i in range(0, self.run_lengt
35
              self.prefix += 'Ofl'
36
          print "Use %d as common length " % self.run_length
37
      def average_all_runs(self):
39
          """Average all replica runs, store in self.avg_run"""
40
          for i in range(0, int(self.num_replicas)):
41
              # truncate only the common part of each runs
42
              load_file_name = '%sRun%d.txt' % (self.prefix, i)
43
              replica = np.loadtxt(load_file_name, dtype=int, comments='#')
44
              replica = replica[:self.run_length]
              self.avg_run = np.add(replica, self.avg_run)
          # average and save
47
          self.avg_run = [float(x) / self.num_replicas for x in self.avg_run]
48
          file_name = self.prefix + 'Avg%d.txt' % self.num_replicas
49
          np.savetxt(file_name, self.avg_run)
50
51
      def plot_avg_run(self):
52
          """Draw a figure, output to file"""
53
          #y_max = math.ceil(max(self.avg_run)) + 0.5
54
          y_max = 7.5 \# empiriall value
55
          x_max = math.ceil(self.time_seq[-1] / 10) * 10
56
57
          figure_name = self.prefix + 'Avg%d.eps' % self.num_replicas
58
          plt.figure()
          plt.plot(self.time_seq, self.avg_run)
          plt.xlabel('Wall clock time / second')
          plt.ylabel('Number packet in system')
          plt.xticks(np.arange(0, x_max, x_max / 10.0))
63
          plt.yticks(np.arange(0, y_max, y_max / 10.0))
64
          plt.xlim(self.time_seq[0], self.time_seq[-1])
65
          plt.ylim(0, y_max)
66
          plt.grid()
67
          plt.savefig(figure_name, format='eps')
```

Listing 5: Source Code for Event: ../mmreporter.py

```
#!/usr/bin/python

import bisect

class MMReporter(object):
    """Calculate system measurements"""

def __init__(self, system, ats):
```

```
super(MMReporter, self).__init__()
          self.system = system
          self.ats = ats
10
          self.obsrv_pkt = []
11
12
      def blocking_prob(self):
          """Blocking probability"""
14
          num\_dropped = 0
15
          num_seen = 0
16
17
          for i in range(self.system.pkt_seen):
18
               if self.ats[i] > (self.system.log_time[-1] / 3.0):
19
                   if i in self.system.pkt_dropped_id:
20
                       num_dropped += 1
21
                   num_seen += 1
22
23
          return num_dropped/float(num_seen)
24
          #return float(self.system.pkt_dropped) / float(self.system.pkt_seen)
25
26
      def mean_time_spending_in_system(self):
27
          """Mean time pkt spending in the system"""
28
          dur_sum = 0.0
29
           spending_time_seq = self.system.spending_time.values()
30
          start = int(len(spending_time_seq) / 2.0)
31
          end = int(len(spending_time_seq) / 3.0 * 2)
32
          for i in range(start, end):
33
               dur_sum += spending_time_seq[i]
34
          return dur_sum / (end - start)
35
36
37
      def mean_num_pkt_in_system(self):
          """Mean number of pkt in the system"""
38
          num_pkt_duration = {}
39
          entire_duration = 0.0
40
          product_sum = 0.0
41
42
          start = int(len(self.system.log_time) / 2.0) - 1
43
          end = int(len(self.system.log_time) / 3.0 * 2) - 1
44
          for i in range(start, end):
45
               dur = self.system.log_time[i+1] - self.system.log_time[i]
46
               num_pkt = self.system.log_num_pkt_inside[i]
47
               if num_pkt in num_pkt_duration.keys():
48
                   num_pkt_duration[num_pkt] += dur
49
               else:
50
                   num_pkt_duration[num_pkt] = dur
51
               entire_duration += dur
52
53
```

```
for num_pkt, dur in num_pkt_duration.items():
54
              product_sum += num_pkt * dur
55
          return product_sum / entire_duration
56
57
      def warm_up_finding(self, interval_sequence):
58
          """Find #pkt for all moment in interval sequence"""
60
          for i in interval_sequence:
61
               index = bisect.bisect_left(self.system.log_time, i)
62
               index = index - 1
63
               self.obsrv_pkt.append(self.system.log_num_pkt_inside[index])
64
65
          return self.obsrv_pkt
```

Listing 6: Source Code for Event: ../mmsimulator.py

```
#!/usr/bin/python
 from mmevent import MMEvent
 class MMSimulator(object):
      """Simulator for M/M/2/7 system"""
      def __init__(self, system, end_time):
          super(MMSimulator, self).__init__()
          self.system = system
          self.end_time = end_time
10
          self.clock = 0
11
          self.initialized = False
12
13
      def init_simulation(self, num_pkt_init):
14
          """Initialize simulator before its core"""
15
          self.init_system_status(num_pkt_init)
          self.init_event_list()
          self.initialized = True
18
19
      def init_system_status(self, num_pkt_init):
20
          """Set system initial status"""
21
          self.system.log_time.append(0)
22
          self.system.log_num_pkt_inside.append(num_pkt_init)
          # initial number of pkt may large than system capacity
24
          # num_busy_srv = num_pkt_init - self.system.capacity
25
          # if num_busy_srv > 0 and num_busy_srv <= self.system.hum_srv:</pre>
26
              # for i in range(0, num_busy_srv):
27
                   # self.system.srv_status[i] = 'busy'
28
29
      def init_event_list(self):
```

```
"""Do necessary initialization"""
31
          self.event_list = []
32
33
      def sort_event_list(self):
34
          """Sort event list on time stamp of every events"""
35
          self.event_list.sort(key=lambda event: event.time_stamp, reverse=False)
36
37
      def last_departure_srv(self, srv_id):
38
          """Search in event list the last depart event
39
          with specified depart server id"""
40
          self.sort_event_list()
41
          for event in reversed(self.event_list):
42
               if event.evt_name == 'departure' and event.depart_$rv == srv_id:
43
                   return event
45
      def schedule_departure(self):
46
          """Find server for new depart event with the depart time stamp"""
47
          earliest_ts = None
48
          self.sort_event_list()
49
          for s_id in self.system.srv_status.keys():
               evt = self.last_departure_srv(s_id)
51
               if earliest_ts == None or earliest_ts > evt.time_stamp:
52
                   earliest_ts = evt.time_stamp
53
                   earliest_srv_id = s_id
54
          return (earliest_ts, earliest_srv_id)
55
56
      def next_event(self):
57
          """Pop up the earliest event"""
          self.sort_event_list()
          return self.event_list.pop(0)
60
61
      def should_continue(self, N):
62
          """Test if seen all pkt and clock NOT exceed predefine \!\!\!/\,\!\!\!/ end time"""
63
          return self.system.pkt_served + self.system.pkt_dropped < N and self.cl
64
65
      def simulate_core(self, arrive_time_seq, depart_time_seq_s\u00e4rver1, depart_ti
          """Discrete event simulation"""
67
          if not self.initialized:
68
               print "Simulator is not explicitly initialized"
69
70
          N = len(arrive_time_seq)
71
          flag_server1 = 0
72
          flag_server2 = 0
73
74
          while self.should_continue(N):
75
               # schedule/add a new pkt arrive event if still pkt unseen
76
```

```
if self.system.pkt_seen < N:</pre>
77
                    new_arrival_ts = arrive_time_seq[self.system.pkt_seen]
78
                    new_arrive = MMEvent(self.system.pkt_seen, 'arrival', new_arriv
79
                    self.event_list.append(new_arrive)
80
                    self.system.pkt_seen += 1
81
                    # if self.clock > float(self.end_time/3):
                          self.system.pkt_seen_after_warm_up += 1
84
               # pop up the next event
85
               evt_x = self.next_event()
86
               # advance simulation clock
87
               self.clock = evt_x.time_stamp
88
               if evt_x.evt_name == 'departure':
                    # set the serving server to 'idle'
91
                    # increase @pkt_served counter
92
                    # calculate how long this pkt spend in @system
93
                    if self.system.pkt_waiting == 0:
94
                        self.system.srv_status[evt_x.depart_srv] = 'idle'
95
                    else:
96
                        self.system.pkt_waiting -= 1
97
                    evt_x.exit_time = self.clock
99
                    # either server became idle or waiting pkt decreased
100
                    # log num_pkt_inside the system
101
                    self.system.dump_num_pkt_inside(self.clock)
102
                    # calculate the spending time of this packet
103
                    self.system.dump_pkt_spending_time(evt_x)
104
                    self.system.pkt_served += 1
105
               if evt_x.evt_name == 'arrival':
107
                    if self.system.full():
108
                        # just drop pkt and increase counter
109
                        self.system.pkt_dropped += 1
110
                        self.system.pkt_dropped_id.append(evt_x.pkt_id)
111
                        # if self.clock > float(self.end_time/3):
112
                              self.system.pkt_dropped_after_warm_up += 1
113
114
                        # no departure event for this pkt is created
115
                        # but need to count its spending time/ not to count
116
                        evt_x.exit_time = evt_x.enter_time = 0
117
                        # self.system.dump_pkt_spending_time(evt_x)
118
                    else:
119
                        if self.system.available():
120
                            # put pkt into one available server
                            # calculate when it should exit the server
122
```

```
# mark this server as 'busy'
123
                             new_depart_srv = self.system.available_server()
124
                             if new_depart_srv == 0:
125
                                 new_depart_ts = self.clock + depart_time_seq_server
126
                                 flag_server1 += 1
127
                             else:
128
                                 new_depart_ts = self.clock + depart_time_seq_server
129
                                 flag_server2 += 1
130
131
                             self.system.srv_status[new_depart_srv] | = 'busy'
132
                        else:
133
                             # find the server pkt should go
134
                             earliest_ts, earliest_srv = self.schedule_departure()
135
                             if earliest_srv == 0:
136
                                 new_depart_ts = earliest_ts + depart_time_seq_serve
137
                                 flag_server1 += 1
138
                             else:
139
                                 new_depart_ts = earliest_ts + depart_time_seq_serve
140
                                 flag_server2 += 1
141
142
                             new_depart_srv = earliest_srv
143
                             self.system.pkt_waiting += 1
144
145
                        # either server became busy or waiting packet increases
146
                        # log num_pkt_inside the system
147
                        self.system.dump_num_pkt_inside(self.clock)
148
                        # actually insert new departure event
149
                        new_depart = MMEvent(evt_x.pkt_id, 'departure', new_depart_
150
                        new_depart.enter_time = self.clock
151
                        new_depart.depart_srv = new_depart_srv
152
                        self.event_list.append(new_depart)
153
```

Listing 7: Source Code for Event: ../mmconfidence.py

```
import numpy as np

def get_confidence_level():

Z = 1.645

# Need to run the other 2 tonight, then put them in this list
prefix_list = ["Lmda2Init7", "Lmda2Init0", "Lmda10Init4", "Lmda10Init0"]

file_name = 'confidence_level.txt'
output = open(file_name, 'a')

for prefix in prefix_list:
    file_blocking = prefix + "_blocking.txt"
```

```
file_spending = prefix + "_spending.txt"
13
         file_num_customers = prefix + "_num_customers.txt"
14
15
         16
         output.write('######## System configuration %s ########\n' % prefix)
17
         19
         #Blocking Probability
20
         blocking = np.loadtxt(open(file_blocking, 'rb'))
21
         length_blocking = len(blocking)
22
         mean_blocking = np.mean(blocking)
23
         # This is sample variance for estimator
24
         var_blocking = np.var(blocking) * length_blocking / (length_blocking-1)
         error_blocking = Z * np.sqrt(var_blocking/len(blocking))
         output.write('Mean blocking probability:
                                                  \%.6f +- \%.6f \n' \% (mean_bloom)
27
28
         #Mean Spending time
29
         spending = np.loadtxt(open(file_spending, 'rb'))
30
         length_spending = len(spending)
31
         mean_spending = np.mean(spending)
         # This is sample variance for estimator
         var_spending = np.var(spending) * length_spending / (length_spending-1)
34
         error_spending = Z * np.sqrt(var_spending/len(spending))
35
         output.write('Mean spending time in system: %.6f +- %.6f\n' % (mean_spe
36
37
         #mean number of customers
38
         num_customers = np.loadtxt(open(file_num_customers, 'rb'))
39
         length_num_customers = len(num_customers)
40
         mean_num_customers = np.mean(num_customers)
41
         # This is sample variance for estimator
         var_num_customers = np.var(num_customers) * length_num_customers / (length_num_customers / (length_num_customers)
43
         error_num_customers = Z * np.sqrt(var_num_customers/len(num_customers))
44
         output.write('Mean # of packets in system:
                                                  \%.6f +- \%.6f n' \% (mean_num)
45
         46
         output.write('\n')
```

Listing 8: Source Code for Event: ../mmmain.py

```
#!/usr/bin/python

from mmrng import generate_exp
from mmsystem import MMSystem
from mmreporter import MMReporter
from mmsimulator import MMSimulator
from mmwelch import MMWelch
from mmconfidence import get_confidence_level
```

```
9 import time, math
10
 import numpy as np
11
12 def roundup_hundreds(num):
      """To round up ending time of the simulation"""
13
     return int(math.ceil(num / 100)) * 100
14
 def simulator_driver(trial, 1, u, num_pkt_init, num_pkts, obsrv_int, seed, pref
16
      """Reuse this function to get many replicas of simulation" ""
17
      # ending time is dependent with arriving rate.
18
      end_time = 1000
19
20
     mm27 = MMSystem(num_srv, num_buffer)
21
22
     # arrival interval
23
      ats = generate_exp(num_pkts, 1.0 / 1, seed)
24
     # arrival time stamp
25
      ats = np.cumsum(ats)
26
     # insert init pkt events
27
      init_ats = np.array([0] * num_pkt_init)
28
      ats = np.insert(ats, 0, init_ats)
29
30
     # departure time stamp
31
      dts_server1 = generate_exp(num_pkts + num_pkt_init, u, seed + 1)
32
      dts_server2 = generate_exp(num_pkts + num_pkt_init, u, seed + 2)
33
34
      simulator = MMSimulator(mm27, end_time)
35
      simulator.init_simulation(num_pkt_init)
36
37
     t0 = time.time()
      simulator.simulate_core(ats, dts_server1, dts_server2)
39
40
     reporter = MMReporter(mm27, ats)
41
42
      duration = time.time() - t0
43
      end_time = int(math.ceil(simulator.clock))
44
      ots = [obsrv_int for _ in range(0, int(end_time / obsrv_int) + 1)]
45
      ots = np.cumsum(ots) # obverse time stamp
46
47
     # output results to this file
48
      file_name = prefix + 'Run%d.txt' % trial
49
      # align results to observation intervals
50
      observations = reporter.warm_up_finding(ots)
51
      # output statistic results as header
52
      optional_output = ''
      54
```

```
55
     56
     optional_output += "#Running time of NO.%d trial %.4fs\n" % (trial, duration)
57
     optional_output += "#Ending event time stamp %.4f\n" % end_time
58
     optional_output += "#Blocking probability %.4f\n" % reporter.blocking_prob
59
     optional_output += "#Mean time spent in system %.4f\n" % reporter.mean_time
     optional_output += "#Mean #pkt in system %.4f\n" % reporter.mean_num_pkt_ir
61
     62
     #np.savetxt(file_name, observations, fmt='%i', header=optional_output, comm
63
     # for main to get min common simulation length
64
     return len(observations), reporter.blocking_prob(), reporter.mean_time_spend
65
66
 def eliminate_warmup_period(l, u, num_pkt_init, seed):
67
     num_obsrv = 999999
     num_trials = 5000
69
     num_pkts = 1000
70
     obsrv_int = \min(0.01, 1.0 / 1 / 10)
71
     blocking_list = []
72
     spending_list = []
73
     num_customers_list = []
74
     prefix = 'Lmda%dInit%d' % (1, num_pkt_init)
75
     for i in range(num_trials):
76
         new_obsrv, blocking, spending, num_customers = simulator_driver(i, 1, 1
77
         num_obsrv = min(num_obsrv, new_obsrv)
78
         blocking_list.append(blocking)
79
         spending_list.append(spending)
80
         num_customers_list.append(num_customers)
         seed += 10
     file_block = prefix + "_blocking.txt"
     file_spending = prefix + "_spending.txt"
     file_num_customers = prefix + "_num_customers.txt"
85
     #Save the history
86
     np.savetxt(file_block, blocking_list, fmt = '%1.5f')
87
     np.savetxt(file_spending, spending_list, fmt = '%1.5f')
     np.savetxt(file_num_customers, num_customers_list, fmt = '%1.5f')
89
     # welch = MMWelch(num_trials, obsrv_int, num_obsrv, prefix)
     # welch.average_all_runs()
     # Draw figure in offline mode
93
     # warmup = 1 if l == lambdaA else 32
94
     # welch = MMWelch(num_trials, obsrv_int, num_obsrv, prefix, 'offline', warm
     # welch.plot_avg_run()
96
98 def run_system(1, u, num_pkt_init):
     seed = int(time.time())
     eliminate_warmup_period(1, u, num_pkt_init, seed)
100
```

```
101
  def main():
102
       run_system(lambdaA, u,
103
       run_system(lambdaA, u,
104
       run_system(lambdaB, u, 0)
105
       run_system(lambdaB, u, 4)
       get_confidence_level()
107
108
  if __name__ == '__main__':
109
       num_srv = 2
110
       num_buffer = 5
111
       lambdaA = 2.0
112
       lambdaB = 10.0
113
       u = 1.0
115
       main()
116
```

Listing 9: Source Code for Event: ../valid_random_generator.py

```
#!/usr/bin/python
 import numpy as np
4 from time import time
5 from scipy import stats
6 import matplotlib.pyplot as plt
 import matplotlib.mlab as mlab
 def rg_fitness():
      mu, sigma = 100, 15
10
      x = mu + sigma * np.random.randn(10000)
11
12
      fig = plt.figure()
13
      ax = fig.add_subplot(111)
15
      # the histogram of the data
16
      n, bins, patches = ax.hist(x, 50, normed=1, facecolor='green', alpha=0.75,
17
18
      # hist uses np.histogram under the hood to create 'n' and
19
      # np.histogram returns the bin edges, so there will be 50
                                                                   probability
      # density values in n, 51 bin edges in bins and 50 patches
 To get
22
      # everything lined up, we'll compute the bin centers
      bincenters = 0.5*(bins[1:]+bins[:-1])
23
      # add a 'best fit' line for the normal PDF
24
      y = mlab.normpdf( bincenters, mu, sigma)
25
      ax.plot(bincenters, y, 'r--', linewidth=1, label='PDF of Normal Distribution
```

```
27
      ax.set_xlabel('Random Values')
28
      ax.set_ylabel('Probability')
29
30
      ax.set_xlim(40, 160)
31
      ax.set_ylim(0, 0.035)
32
      ax.grid(True)
33
      plt.legend()
34
      plt.savefig('rg_fitness.eps', format='eps')
35
36
  def rg_histogram():
37
      #1.1 Does your RNG generate random numbers?
38
      randgen_1 = np.random.RandomState(1)
39
      list_random = []
40
      number = 10000
41
      for i in range(0, number):
42
          list_random.append(randgen_1.rand())
43
44
      print "1.1 Does your RNG generate random numbers?"
45
      print "Plot the histogram of generated random numbers"
46
      fig = plt.figure()
47
      ax = fig.add_subplot(111)
48
      n, bins, patches = ax.hist(list_random, bins=100, normed=1, facecolor='gree
49
      fit = [1 for x in bins]
50
      ax.plot(bins, fit, 'r--', linewidth=1, label='PDF of Uniform Distribution')
51
      ax.set_xlabel("Generated Random Value")
52
      ax.set_ylabel("Count in Each Bin")
53
      ax.grid(True)
54
      plt.legend()
55
      plt.savefig('rg_histogram.eps', format='eps')
56
  def rg_seed():
58
      """How do you initialize the seed of your RNG?"""
59
      current_time = time()
60
      np.random.RandomState(int(current_time))
61
      print "1.2 How do you initialize the seed of your RNG?"
      print "Use current time as int type: %s\n" % int(current_time)
63
64
 def rg_diff():
65
      """Generate two sequences of 1000000 numbers each
66
      for every sequence use a different seed.
67
68
      randgen1 = np.random.RandomState(1)
69
      randgen2 = np.random.RandomState(2)
70
71
      listA = randgen1.uniform(low=0.0, high=1.0, size=1000000)
72
```

```
listB = randgen2.uniform(low=0.0, high=1.0, size=1000000)
73
74
      A, B = stats.mstats.ttest_ind(listA, listB)
75
      print "The p-value is %s, the t-statistics is %s" % (B, A)
76
77
      overall = np.append(listA, listB)
79
      # Using set operation to differentiate 2 different lists
80
      # We know that for set, every element is identical.
81
      # So we can find the length of the set after we combine 2 lists.
82
      # Method 1
83
      temp3 = tuple(set(listA) - set(listB))
84
      print len(temp3)
      # Method 2
      set_overall = set(overall)
87
      print len(set_overall)
88
89
90
91
92
 if __name__ == "__main__":
      # rg_histogram()
94
      # rg_fitness()
95
      # rg_seed()
96
      rg_diff()
```