

CS-417

COMPUTER SYSTEMS MODELING

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(LECTURE # 26)

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Recap of Lecture # 25

Simulation & its advantages

Simulation Efficiency Consideration

Emulation

Monte-Carlo Simulation



Chapter # 7 (Cont'd)

SIMULATION MODELING



3) Discrete-Event Simulations

- A simulation using a discrete-state model of the system that changes as a function of time.
- Components of a discrete-event simulator:
 - An event scheduler
 - Simulation Clock and a Time-advancing Mechanism
 - Event processing routines
 - Initialization Routines
 - Event-generation
 - Recording and summarization of data



a) Event Scheduler

- It maintains a linked list of all pending events in their global time order.
- Processes the next event by removing it from the list and dispatching it to the appropriate event-processing routine.
- May be called several times during one event to schedule other new events.
- The scheduler also inserts new events into the appropriate point in the list based on their execution time.
- Events can be manipulated in various ways as follows:
 - Schedule event X at time T .
 - Cancel a previously scheduled event X .
 - Hold event X indefinitely (until it is scheduled by another event).



b) Simulation Clock and a Time-advancing Mechanism

- A global time variable records current simulation time.
- It can be updated by the scheduler using one of two approaches:
 - In the *fixed-increment approach*, the scheduler increments the global clock by some fixed amount.
 - It then checks the pending events.
 - If the scheduled time for any of the pending events matches the current time, all of these events are dispatched for execution.
 - After all these events have been processed, the scheduler again increments the global time variable.
 - The alternative *event-driven approach* allows the global time to jump to the value of the next event at the head of the pending-event list.
 - Here the value of the clock will change non-uniformly.
 - The event-driven approach is probably the most common in simulations of computer systems.



c) Event Processing Routines

- Each event in the system is simulated by its own event-processing routine. For example, routines to handle the two events of job arrivals and job departure.
- These routines may update the global state and they may generate additional events that must be inserted into the pending-event list.
- For example, a memory-access event in a simulation of a processor may result in two possible outcomes.
 - Cache-hit: the event may simply return the stored value.
 - Cache-miss: the memory-access event routine may generate a new event that returns the corresponding data value t_{miss} time units in the future, where t_{miss} is the time required to service a cache miss.



d) Initialization Routines

These set the initial state of the system state variables and initialize various random-number generation streams.

e) Event-Generation

Three possible techniques of Event-generation are as follows:

- Execution Driven
- Trace Driven
- Distribution Driven



Execution Driven

- The simulator executes a benchmark program.
- It models the necessary details of the system being tested.
- To simulate a program that does floating-point-arithmetic operations or any input/output operations, for instance,
 - the simulator must provide mechanisms for performing the necessary arithmetic and input/output operations.



Trace Driven

- A trace is a time-ordered record of events on a real system.
- Trace-driven simulations are generally used in analyzing or tuning resource management algorithms like Paging algorithms, CPU scheduling algorithms, deadlock prevention algorithms etc.
- In this technique, trace of resource demand patterns of key programs are obtained on a system.
- This trace can then be used as input to the simulation which models different algorithms.



Distribution Driven

- A distribution driven simulation is like a trace-driven simulation, except that input events are generated by the simulator itself to follow some predefined probabilistic function.
- For example, sending messages over a communication network could be modeled by using an exponential distribution to determine the amount of time that elapses between each message.
- The simulator then produces an output that would occur if the real system were driven by an application program that produced the same sequence of inputs.



f) Recording and Summarization of Data

- The simulator maintains appropriate event counts and time measurements.
- These values will be used at the end of simulation to calculate appropriate statistics.
- For example, if a memory system is being modeled, the simulator would probably count
 - the total number of memory references and the number of those references that result in cache misses.
 - These values can be used to estimate the cache-miss ratio.



4) Continuous-Event Simulations

- The state of the system varies continuously with time.
- Used in chemical simulations where the state of the system is described by the concentration of a chemical substance.



The Simulation Algorithm

```
Initialize global state variables
    Initialize the global time to 0
    Obtain the first input event
    while ((no more events) AND (time < maximum simulation
time limit))
    {
        Advance the global time
        Remove the next event from the pending-event list
        Process the event
        {
            Perform event-specific operations
            Update global variables
            Update simulation statistics
            Generate new events triggered by this event
        }
    }
    Print the simulation results
```



GENERATION OF RANDOM NUMBERS

- Implementing a distribution-driven **discrete-event** simulation and Monte-Carlo simulation requires a supply of random numbers from probability distributions.
- A **random number generator** is an algorithm that produces sequences of random numbers that follow a specified probability distribution.

METHODS FOR GENERATION

Three methods for generating successive random samples ($t = t_1, t_2, \dots$) from a probability distribution $f(t)$:

1. Inverse Transformation method.
2. Convolution method.
3. Acceptance-rejection method.



The Inverse Transformation Method

- Suppose it is desired to obtain a random sample t from the (continuous or discrete) PDF $f(t)$.
- The inverse method first determines a closed-form expression of the Cumulative Density Function, CDF, $F(t) = P\{y \leq t\}$, where $0 \leq F(t) \leq 1$, for all defined values of y .
- Given that R is a random value obtained from a uniform $(0, 1)$ distribution, and assuming that F^{-1} is the inverse of F , the steps of the method are as follows:
 - **Step 1.** Generate a $(0, 1)$ uniform random number, R .
 - **Step 2.** Set $F(x) = R$ and solve for x as $x = F^{-1}(R)$.



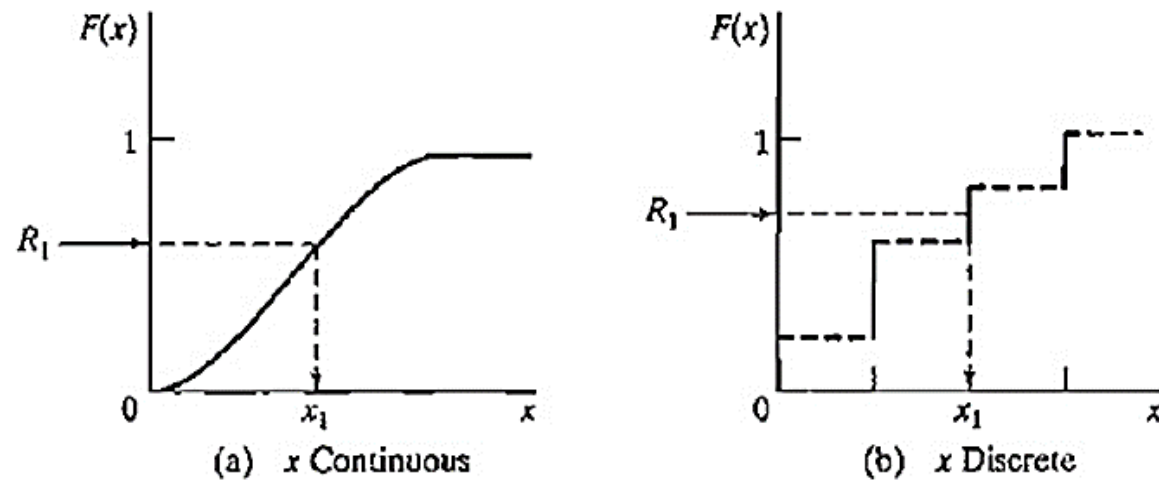


Fig 1: Sampling from a probability distribution by the inverse method

➤ For certain *continuous* distributions, the inverse transformation method can be implemented on a computer by first solving the equation $F(x) = R$ *analytically* for x .

➤ The CDF for the **exponential distribution** is

$$F(t) = 1 - e^{-\lambda t}, \text{ for } x \geq 0,$$

➤ Setting $F(t) = R$ thereby yields

$$1 - e^{-\lambda t} = R, \Rightarrow e^{-\lambda t} = 1 - R,$$



- Therefore, taking the natural logarithm of both sides gives

$$\ln e^{-\lambda t} = \ln (1 - R), \quad \Rightarrow \quad -\lambda t = \ln (1 - R),$$

which yields

$$t = \frac{\ln(1-R)}{-\lambda}$$

- Note that $1 - R$ is itself a uniform random number.
- In terms of simulation, the result means that arrivals are spaced t time units apart.
- For example, for $\lambda = 4$ customers per hour and $R = .9$, the time period until the next arrival occurs is computed as:

$$t = \frac{\ln(1 - 0.9)}{-4} = 0.577 \text{ hour} = 34.5 \text{ minutes}$$

- The values of R used to obtain successive samples must be selected *randomly* from a uniform $(0, 1)$ distribution.

