

newnb

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IEOR 173 HW 10 Problem 4
Simulation Part b
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In [2]: from numpy import *
        from math import *

        gen_u = random.uniform

        def gen_exp(rate):
            def generate():
                return -log(gen_u()) / rate
            return generate

        # arrival rate and server2 have rate 2 while server1 has rate 4
        arrival, leave_s1, leave_s2 = gen_exp(2), gen_exp(4), gen_exp(2)

        # sim initialization: (first entrance guaranteed)
        count_total = 1
        count_s1 = 1
        count_s2 = 0
        current_status = dict(s1 = True, s2 = 0)

        # 1 million loops
        for i in range(1000000):

            #generate rates
            arrival_result = arrival()
            leave_s1_result = leave_s1() if current_status['s1'] == True else i
            leave_s2_result = leave_s2() if current_status['s2'] == True else i
            get_min = min(arrival_result, leave_s1_result, leave_s2_result)

            if arrival_result == get_min:
                count_total += 1
                if current_status['s1'] == False:
                    count_s1 += 1
                    current_status['s1'] = True
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elif leave_s1_result == get_min:
    current_status['s1'] = False
    if current_status['s2'] == False:
        count_s2 += 1
        current_status['s2'] = True

elif leave_s2_result == get_min:
    current_status['s2'] = False

print("Prop Enter: ", count_s1/count_total, '\n', 'Prop S2 :', count_s2/count_total)

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Prop Enter: 0.6675649476131844
Prop S2 : 0.44438507530142746

Thus, the proportion of customers who enter the second server converges to $4/9$. The proportion who enter is as expected based on our solution to part a ($2/3$).