TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2079 Shrawan

[2+6]

[6+4]

[1+3]

2+3+3

[5+3 [4

[3+1

ou [4+3+

| Exam. | | Back | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

| | Subject: - Simulation and Wodeling (C1755) | ÷ |
|-----|--|-------|
| 1 | Candidates are required to give their answers in their own words as far as practicable. | |
| ~ | The figures in the margin indicate Full Marks. | |
| / | Assume suitable data if necessary. | |
| 1. | Define modeling and simulation. What are the various steps in simulation study? Illustrate with the flowchart. | [3+5 |
| 2. | Explain dynamic mathematical model with practical example. | [6 |
| 3. | Define analog method. Explain the analog computer model of liver with necessary diagrams and equations. | [2+8 |
| 4. | Explain elements of a queuing system. Define system utilization. Explain Kendall Notation for queuing system with an example. [5] | 5+1+4 |
| 5. | Explain Markov chain with transition probability. What are the features and applications Markov chains? Explain with example. | [3+: |
| 6. | What do you mean by pseudo random number? How is it different from true random number? What are the requirements for good pseudo random number generator? Explain with example. | [3+: |
| 7. | A sequence of random numbers is given below. Use Chi-Sq. test with a = 0.10 to test whether these numbers are serially auto-correlated or not. Use $X_{0.10,7}^2 = 12.017$, $X_{0.10,8}^2 = 13.362$, $X_{0.10,6}^2 = 1.3645$, $X_{0.10,9}^2 = 14.684$. | [|
| | 39,65,27,48,85,66,11,53,38,59,5,72,15,45,80,73,60,94,56,24,36,76,46,40,77,42,87,32,57, 63,62,31,64,96,75,4,99,78,10,13,3,30,22,35,55,18,84,49,51,34,83,19,43,21,2,37,52,89,33, 47,67,41,16,95,54,100,74,71,81,68,1,61,20. | |
| 8. | Explain Naylor and Finger's steps used in validation. | [|
| 9. | Explain the replication of runs for analysis of simulation outputs. | [|
| 10. | Explain Simulation in JAVA for signal server queue. | [|
| 11 | Eucloin different levels of abstraction for simulation of computer system. | |

| TRIBHUVAN UNIVERSITY |
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| INSTITUTE OF ENGINEERING |
| Examination Control Division |
| 2079 Jestha |

| Exam. | Back | | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

2 2 2

Subject: - Simulation and Modeling (CT 753) Candidates are required to give their answers in their own words as far as practicable. Attempt All questions. The figures in the margin indicate Full Marks. Assume suitable data if necessary. 1. Define Simulation and Modeling. What are the advantages and disadvantages of Simulation? [2+4]2. Compare static and dynamic mathematical models with example. 6 [2+6] 3. Define hybrid simulation. Explain analog simulation model of a liver. 4. Define queueing system. Explain Kendal's notation. Attendants in a workshop manage the tool cribs as mechanics, assumed to be from an infinite calling population, arrive for service. Assume poisson arrivals at the rate of 2 mechanics perminute and exponentially distributed service times with mean 40 seconds. Calculate the optimum number of attendants required and the probability of having zero mechanics in the system. [3+3+5] 5. List the characteristics of Markov Chain. Explain application of Markov Chain with an [4+6] example. 6. A set of 10,000 4-digit random values have been generated. An observation shows that 4731 values have all different digits, 2272 have 2 of a kind digits, 769 have 3 of a kind, 1547 have 2 pairs and 681 have all same digits. Test these values for randomness using Poker test (Use 9.49 as critical value). [8] 7. Explain three step validation in detail. [7] Explain elimination of initial bias with example. [6] .8. 9. What do you mean by simulation software? Explain basic blocks of GPSS. [3+7] 10. Explain different levels of abstraction to be considered in simulation of a computer. [8]

TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2078 Chaitra

| Exam. | Constant Sector | Regular | |
|-------------|-----------------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

[6]

[3]

[8]

[5]

[6]

[6]

Subject: - Simulation and Modeling (CT 753)

- Candidates are required to give their answers in their own words as far as practicable.
- Attempt All questions.
- The figures in the margin indicate Full Marks.
- Assume suitable data if necessary.
- Explain with various steps of simulation study. List advantages of simulation study. [6+2]
- 2 Explain dynamic physical model with practical example.
- 3. Why differential equations are important in simulation and modeling? What is analog computer? Explain the analog method for automobile suspension problem with necessary equations and figure. [2+2+6]
- Discuss the elements of queuing systems and its applications. Define the meaning of D/M/1/LIFO/20/80.
- 5. Given that a chance of a Honda user to buy a Honda in next purchase is 60% and that his next purchase will be Yamaha or Bajaj is 30% and 10% respectively. Also if a chance of a Yamaha user to buy a Yamaha in next purchase is 70% and that his next purchase will be Bajaj or Honda is 10% and 20% respectively and a chance of a Bajaj user to buy Bajaj in next purchase is 65% and that his next purchase will be Honda or Yamaha is 20% and 15% respectively.
 - a) Design the Markov Model for the given Scenario.
 - b) What is the probability to buy Honda after two purchases for a current Yamaha user? [3]
- What do you mean by uniformity test? Explain the process of uniformity test of random numbers by K-S method, using your own example. [2+8]
- Combination
 Observed Frequency

 All different digits
 540

 One pair
 320

 Two pair
 70

 Three of a kind
 50

 All same digits
 20

Use poker test to check independence. (Use tabulated value as 9.488 for confidence of 95% and N = 4).

- 8. Comparison between verification and Validation with example.
- What are the various methods used to analyze simulation output? Explain any one of them.
- 10. Explain at least 4 GPSS block diagram symbols.
- 11. What are the different levels of abstraction for simulation in computer system?

[8] [7] [6]

2+4]

[6]

2+67

3+5]

4+61

- 3+7]
- -
- [8]

| TRIBHUVAN UNIVERSITY |
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| INSTITUTE OF ENGINEERING |
| Examination Control Division |
| 2078 Kartik |

| Exam. | Back | | 12 42 |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BÇT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

[8]

[4+6]

[4+2]

[8]

[8]

[5]

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[6]

Subject: - Simulation and Modeling (CT 753)

✓ Candidates are required to give their answers in their own words as far as practicable.

✓ Attempt <u>All</u> questions.

The figures in the margin indicate <u>Full Marks</u>.

✓ Assume suitable data if necessary.

1. When do we use Simulation? What are the different phases in Simulation Study? Explain. [2+6]

- 2. Explain Static mathematical model and Dynamic mathematical model with example.
- When are analog computers preferred over digital computers? Explain the analog computer model of an automobile suspension problem with necessary equation and figure. [2+8]
- 4. What is Kendall's Notation in queuing system? Give any two examples. Consider a single server queue where given customer arrival rate is 25/hr and service rate is 35/hr. Calculate its system utilization and average waiting time in the queue. Comment on the result.
- 5. Explain transition matrix in Markov Chain with suitable example. Write any two features of Markov Chain.
- 6. A sequence of 10000, 5 digit number has been generated and analysis indicates the following combinations and frequencies:

| Combination | Observed Frequency Oi |
|-----------------------|-----------------------|
| Five different digits | 2900 |
| One pair | 5100 |
| Two pair | 872 |
| Three of a kind | 990 |
| Four of a kind | 8 |
| Full house | |
| Five of a kind | 10 |

Based on poker test, test these numbers are independent or not at a confidence level of 95%. For $\alpha = 0.05$ and degree of freedom = 6, chi square tabulated is 12.592.

- 7. What are different random number generation methods? Explain with examples.
- 8. Explain Naylor and Finger validation approach.
- 9. How is the estimation method used in simulation output analysis?
- 10. Explain about simulation in Java with single server queue model example.
- 11. Explain about the simulation of website server system.

| TRIBHUVAN UNIVERSITY | Exam. |
|-------------------------------------|---------|
| INSTITUTE OF ENGINEERING | Level |
| Examination Control Division | Program |
| 2077 Chaitra | Year /P |

| Exam. | Regular | | |
|-------------|---------|------------|--------|
| Level | BE . | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV/II | Time | 3 hrs. |

[5]

[5]

[6]

Subject: - Simulation and Modeling (CT 753)

- Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate Full Marks.

✓ Assume suitable data if necessary.

| 1. | What are the advantages of simulation? Explain briefly the steps in simulation study. List the areas of application of simulation. | : 2+4+2] |
|----|--|-------------|
| 2. | Explain Static Mathematical Model with a practical example. | [8] |
| 3. | Why do we need digital-analog simulator? Explain the analog model at automobile suspension problem with equation and diagram. | [4+4] |
| 4. | Discuss about characteristics and applications of queuing system. What do you mean by D/M/6/FIFO/25/3000 in queuing notation? | [5+3] |
| 5. | Explain markov chain process, its features and applications with example. | [8] |
| 6. | A sequence of 1000 four-digit numbers has been generated and an analysis indicates the following combinations and frequencies: | [8] |

| Combination (i) | Observed Frequency (Oi) |
|--------------------|-------------------------|
| 4 different digits | 540 |
| 3 like digits | 50 |
| 4 like digits | 20 |
| 1 pair | 320 |
| 2 pairs | 70 |

Use Poker's test to determine if these random numbers are independent at $\alpha = 0.05$. Given critical value of χ^2 at $\alpha = 0.05$ and degree of freedom = 4 is 9.49.

- 7. Write the algorithm of Kolmogorov-Smirnov test. Use the Kolmogorov-Smirnov test for the following random numbers with level of significance of $\alpha = 0.05$ is 0.432 for sample size N = 9. Random numbers are: 0.37, 0.55, 0.71, 0.97, 0.65, 0.29, 0.84, 0.78, 0.23 [4+6]
- 8. Explain iterative process of calibrating a model. Why is it done?
- 9. Explain replications of runs in simulation output analysis.

[8]

8]

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[5]

[6]

- 10. What is GPSS? Explain four general blocks used in GPSS with an example. [6]
- 11. Explain different levels of abstraction for the simulation of computer system.

33 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2075 Bhadra

| Exam. | | Regular | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

Subject: - Simulation and Modeling (CT753)

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate *Full Marks*.
- ✓ Assume suitable data if necessary.
- 1. Explain the steps of Simulation study.

2. Explain Static mathematical model and dynamic mathematical model with example. [6]

- 3. What is analog method? Explain with the example of Automobile suspension problem. [2+8]
- 4. What are the characteristics of Queuing system? What do you mean by Kendall notation in queuing system? What is the meaning of M/D/8/15/1000/LIFO? [4+3+3]
- 5. Given that a chance of a Ford car user to buy a ford car in next purchase is 70% and that his next purchase will be a Scorpio car is 30% and chance of a Scorpio car user to buy a Scorpio car at the next purchase is 80% and chance that his next purchase will be ford car is 20%. What is the probability to buy a Scorpio car after three purchase of a current Ford car user? If 70% user uses Ford car today, what percentage of user will use Scorpio after 3 purchases?
- 6. Why do we use gap test? A sequence of 1000 four-digit numbers has been generated and an analysis indicates the following combinations and frequencies: Use Poker's test to determine if these random numbers are independent, $\alpha = 0.05$ and n = 4 such that $\alpha_{(0.05,4)} = 9.49$.

| Combination Distribution (i) | Observed Frequency |
|------------------------------|--------------------|
| 4 different digits | 540 |
| 3 like digits | 50 • |
| 4 like digits | 20 |
| 2 Pairs | 70 |
| 1 Pair | 320 |

- 7. What are different random number generation methods. Explain with examples. [8]
- 8. Explain with example the iterative process of calibrating of model.
- 9. How can you use estimation methods in analysis of simulation output? Explain with example. [5]
- 10. Briefly explain about simulation in Java.
- 11. Explain CPU simulation with example.

[6]

[2+8]

[5]

[6]

[6]

[8]

44 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2074 Bhadra

| Exam. | Regular | | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

[6]

[2+6]

| | Subject: - Simulation and Modeling (CT753) | anna an |
|--------------|--|--|
| \checkmark | Candidates are required to give their answers in their own words as far as practicable. Attempt <u>All</u> questions. The figures in the margin indicate <u>Full Marks</u> . Assume suitable data if necessary. | |
| 1. | What is simulation? Explain the steps of Simulation Study with flowchart. | [2+6] |

- 2. Differentiate between static mathematical model and dynamic mathematical model with suitable examples.
- Write down the significance of differential equations. Explain the analog computer model of liver with necessary equation and diagrams. [4+6]
- Define queuing system with block diagram and its uses. Explain M/M/4/20/2000/FCFS and D|M|2|LIFO|18 system. [6+2+2]
- 5. Given that change of a Sony user to buy Sony at next purchase is 80% and that his next purchase will be Samsung is 20% and chance of a Samsung user to buy Samsung at next purchase is 85% and chance that his next purchase will be Sony is 15%. What is the probability to buy Sony after three purchase of a current Samsung user? If 60% user uses Sony today, what percentage of user uses Samsung after three purchase? [4+2]
- 6. What are the properties of random number? Explain the techniques of generation of random number with appropriate example.
- 7. What are the properties of Random number? Using Chi-Square test the uniformity at 90% for the given random numbers. Degree of freedom for 6 = 10.645, 7 = 12.017, 8 = 13.362 9 = 14.684, 10 = 15.987.

| 20 | 34 | 43 | 42 | 14 | 10 | 33 | 17 | 6 | 11 |
|----|----|----|----|----|----|----|----|----|----|
| 15 | 16 | 4 | 1 | 35 | 22 | 9 | 46 | 37 | 57 |
| 51 | 49 | 40 | 27 | 59 | 5 | 44 | 19 | 41 | 55 |
| 53 | 29 | 3 | 31 | 48 | 8 | 56 | 28 | 12 | 7 |

8. Explain about the Calibration and Validation of Models.[5]9. Explain the structure of Java Simulation with example.[6]10. How you can analyze simulation output using simulation runs statistics? Explain[6]11. Explain CPU simulation with example.[6]

44 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2073 Magh

| Exam. | New Back (2066 & Later Batch) | | | |
|-------------|-------------------------------|------------|--------|--|
| Level | BE | Full Marks | 80 | |
| Programme | BCT | Pass Marks | 32 | |
| Year / Part | IV / II | Time | 3 hrs. | |

[6]

[8]

Subject: - Simulation and Modeling (CT 753) ✓ Candidates are required to give their answers in their own words as far as practicable. ✓ Attempt <u>All</u> questions.

✓ The figures in the margin indicate <u>Full Marks</u>.

✓ Assume suitable data if necessary.

- 1. Define system, model and simulation. And clarify with suitable example. List various advantage and disadvantage of simulation? [3+1+4]
- 2. Explain dynamic physical model with example.
- 3. Design and explain analog method of automobile suspension problem? Explain feedback system with suitable example? [6+4]
- 4. What is queuing model, explain with figure? What is the meaning of M/D/2/60/150/FIFO in queuing notation? Explain the Kendall notation with example. [3+2+5]
- 5. Write down the application of Markov chains? Given that chance of a Sony user to buy Sony at next purchase is 75% and that his next purchase will be Samsung is 25% and chance of a Samsung user to buy Samsung at next purchase is 85% and chance that his next purchase will be Sony is 15%. What is the probability to buy Sony user after three purchase of a current Samsung user?
 [2+4]
- 6. A sequence of 1000 four digit number has been generated and an analysis indicates the following combination and frequencies:

| Combination (i) | Observed Frequency (Oi) |
|----------------------|-------------------------|
| Four different digit | 520 |
| One pair | 390 |
| Two pair | 55 |
| Three like digit | 34 |
| Four like digit | 1 |
| | 1000 |

| 7. | What do you mean by pseudo random numbers? Explain Gap test algorithm with example. | [2+8] |
|----|---|-------|
| 8. | Explain the iterative process of calibrating a model with example. | [5] |
| 9. | How can you use estimation method in analysis of simulation output? Explain with | |

- example. "> [5]
- 10. Explain the overall structure of Java Simulation of a Single Server Queue.[6]
- 11. Explain the simulation model of computer system that services request from www. [6]

44 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2073 Bhadra

| Exam. | | Regular | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

Subject: - Simulation and Modeling (CT 753)

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate Full Marks.
- ✓ Assume suitable data if necessary.

| 2. Differentiate between Static mathematical model and dynamic mathematical model with suitable examples. | [6] |
|---|------|
| | |
| 3. Why differential equations are important in scientific and engineering studies? Explain the analog method for Automobile Suspension Problem with necessary equations and figure. | 4+6] |
| 4. What is a queuing system? List the various characteristics of queuing system. Explain role of queuing system in simulation study. Explain Kendall notation with example. [2+2+ | 2+4] |
| 5. Define Markov chain. List the key feature and application of Markov chain. | 2+4] |
| 6. What are different random number generation methods? Explain with examples. | [8] |
| 7. What are the properties of Random numbers? Explain the algorithm of Kolmogorov- Smirnov Test with example. | 4+6] |
| 8. Explain Naylor and Finger validation approach. | [5] |
| 9. Explain the simulation Run statistics with example. | [5] |
| 10. Explain the single server queuing simulation model using JAVA. | [6] |
| 11. Explain about simulation of a central processing unit for the lower level of abstraction. | [6] |

44 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2072 Ashwin

| Exam. | Regular | | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

Subject: - Simulation and Modeling (CT753)

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate *Full Marks*.
- ✓ Assume suitable data if necessary.
- 1. What is Simulation and Modeling? Explain when simulation is appropriate and not appropriate tool. [2+6]
- 2. Explain static mathematical model with suitable example.
- 3. What is analog computer; explain with its pros and cons. Explain the analog computer model for liver with necessary figures. [4+6]
- 4. What are the characteristics of queuing system? Discuss any one practical application of queuing system. [5+5]
- 5. What are the key features of Markov chain? Given that chance of a Honda Bike user to buy Honda Bike at next purchase is 70% and that his next purchase will be Yamaha Bike is 30% and change of a Yamaha Bike user to buy Yamaha Bike at next purchase is 80% and change that his next purchase will be Honda Bike is 20%. What is the probability to buy Yamaha Bike after three purchase of a current Honda Bike user?
- 6. What are the properties of random numbers? Explain the steps of Gap test algorithm with example. [4+6]
- 7. A sequence of 10,000 five digital numbers has been generated and analysis indicates the following combinations and frequencies.

| Combinations (i) | Offserved Frequency (O _i) |
|------------------|---------------------------------------|
| All different | 34 0 |
| One pair | 45.0 |
| Two pair | 1150 |
| Three of a kind | 750 |
| Full house | 85 |
| Four of a kind | 40 |
| Five of a kind | 15 |
| Total | 10,000 |

Based on Poker Test Check whether the number are independent. Use $\alpha = 0.05$ and N = 6 is 12.592

- 8. What is calibration and validation of models? Explain with practical example.
- 9. Define initial Bias. Explain the methods for the elimination of initial bias.
- 10. Explain in brief the simulation in JAVA with example.
- 11. Explain the different level of abstraction for the simulation of computer system.

[8] 6

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[6] 4

[6] 4

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[6] 5

| 44 | TRIBHUVAN UNIVERSITY |
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| INST | ITUTE OF ENGINEERING |
| Exami | nation Control Division |
| | 2071 Bhadra |

| Exam. | | Regular / Back | |
|-------------|---------|----------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

Subject: - Simulation and Modelling (CT753)

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate *Full Marks*.
- ✓ Assume suitable data if necessary.
- 1. What is simulation and modelling? Explain the steps in simulation study. [2+6]
- 2. Explain the dynamic physical model with example.
- 3. What is analog method? Explain with example of automobile suspension problem. [4+6]
- 4. What is the model of queuing system? What do you mean by the Kendall's notation in queuing systems? What is the meaning of M/D/8/15/LIFO in queuing system? Explain.
 - [5+2.5+2.5]

[6]

[6]

[5]

5. Given figure shows Coke and Pepsi purchaser



- a) If currently Coke purchaser, what is the probability of Pepsi purchaser in 3rd purchase?
- b) If 55% of people use Coke today, what percentage of people will use Coke after 3 purchases?
- 6. Write an algorithm for gap test. Formulate 4-digit poker test with suitable data with example. [4+6]
- 7. Define pseudo random numbers. The following numbers have been generated 0.44, 0.19, 0.88, 0.27, 0.55, 0.13, 0.63, 0.74, 0.11 and 0.33. Use the Kolmogorov-Smirnov test with $\alpha = 0.05$ to determine, if the hypothesis that the numbers are uniformly distributed on the interval [0, 1] can be rejected. (Note that the critical value of D for α 0.05 and N = 10 is 0.410. [2+6]
- 8. Explain the iterative process of calibrating a model with example.
- 9. How can you use estimation methods in an analysis of simulation output? Explain with example. [5]
- 10. Explain with example of simulation in JAVA with single server queue model. [6]
- 11. Explain with CPU simulation by sketching a simulation model of computer system. [6]

| 44 | TRIBHUVAN UNIVERSITY |
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| INS | FITUTE OF ENGINEERING |
| Exami | nation Control Division |
| | 2070 Rhadra |

| Exam. | | Regular | |
|-------------|---------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

| | Subject: - Simulation and Modeling (CT753) | |
|-------------|---|---|
| ✓ ✓ ✓ | Candidates are required to give their answers in their own words as far as practic Attempt <u>All</u> questions. The figures in the margin indicate Full Marks | able. |
| ✓ | Necessary chart is attached herewith. | |
| ✓ | Scientific calculator is allowed. | |
| ~ | Assume suitable data if necessary. | |
| 1. | Define modeling and simulation. Explain steps involved in simulation study. | [2+6] |
| 2. | What is dynamic mathematical model? Explain with examples. | [6] |
| 3. | a) Explain significance of differential equation in the context of continuou simulation. | s system [3] |
| | b) Develop an analog computer model of the liver and explain it. | [7] |
| 4. | Mention the characteristics of queuing system. Explain the Kendall's notation ir systems. What is the meaning of M/D/6/10/FIFO in queuing system? | 1 queuing [2.5+5+2.5] |
| 5. | Explain Markov Chain with an appropriate example. | [6] |
| 6. | a) What is a random number? What are the problems associated with generatin random numbers. | g pseudo [8] |
| - | b) A set of 10,000 4-digit random values have been generated. An observation than 5065 values have all different digits, 2000 have 2 of a kind digits, 760 have a kind, 1500 have 2 pairs and 675 have all same digits. Test these variandomness using Poker test (Use $\alpha = 0.05$). | on shows have 3 of alues for [7] |
| 7. | Explain Naylor and Finger's steps used in validation in brief. | [5] |
| 8. | What is initial bias? What is the approach for elimination of initial bias? | [5] |
| 9. | Explain the at least 5 GPSS block diagram symbols with example. | [6] |
| 10. | . Write short notes on: (any three) | [3×3] |
| | a) Calibration of a model | |

4

- b) Application of queuing systemc) Convolution in random numberd) CPU simulation

Chi-Square Distribution Table



The shaded area is equal to α for $\chi^2 = \chi^2_{\alpha}$.

| df | $\chi^{2}_{.995}$ | $\chi^{2}_{.990}$ | $\chi^{2}_{.975}$ | $\chi^{2}_{.950}$ | $\chi^{2}_{.900}$ | $\chi^{2}_{.100}$ < | $\chi^{2}_{.050}$ | $\chi^{2}_{.025}$ | $\chi^{2}_{.010}$ | $\chi^{2}_{.005}$ |
|-----|-------------------|-------------------|-------------------|-------------------|-------------------|---------------------|-------------------|-------------------|-------------------|-------------------|
| 1 | 0.000 | 0.000 | 0.001 | 0.004 | 0.016 | 2.706 | 3.841 | 5.024 | 6.635 | 7.879 |
| 2 | 0.010 | 0.020 | 0.051 | 0.103 | 0.211 | 4.605 | 5.991 | 7.378 | 9.210 | 10.597 |
| 3 | 0.072 | 0.115 | 0.216 | 0.352 | 0.584 | 6.251 | 7.815 | 9.348 | 11.345 | 12.838 |
| 4 | 0.207 | 0.297 | 0.484 | 0.711 | 1.064 | 7.779 | <u>9</u> .488 | 11.143 | 13.277 | 14.860 |
| 5 | 0.412 | 0.554 | 0.831 | 1.145 | 1.610 | 9.236 | 11.070 | 12.833 | 15.086 | 16.750 |
| 6 | 0.676 | 0.872 | 1.237 | 1.635 | 2.204 | 10.645 | 12.592 | 14.449 | 16.812 | 18.548 |
| 7 | 0.989 | 1.239 | 1.690 | 2.167 | 2.833 | 12.017 | 14.067 | 16.013 | 18.475 | 20.278 |
| 8 | 1.344 | 1.646 | 2.180 | 2.733 | 3.490 | 13.362 | 15.507 | 17.535 | 20.090 | 21.955 |
| 9 | 1.735 | 2.088 | 2.700 | 3.325 | 4.168 | 14.684 | 16.919 | 19.023 | 21.666 | 23.589 |
| 10 | 2.156 | 2.558 | 3.247 | 3.940 | 4.865 | 15.987 | 18.307 | 20.483 | 23.209 | 25.188 |
| 11 | 2.603 | 3.053 | 3.816 | 4.575 | 5.578 | 17.275 | 19.675 | 21.920 | 24.725 | 26.757 |
| 12 | 3.074 | 3.571 | 4.404 | 5.226 | 6.304 | 18.549 | 21.026 | 23.337 | 26.217 | 28.300 |
| 13 | 3.565 | 4.107 | 5.009 | 5.892 | 7.042 | 19.812 | 22.362 | 24.736 | 27.688 | 29.819 |
| 14 | 4.075 | 4.660 | 5.629 | 6.571 | 7.790 | 21.064 | 23.685 | 26.119 | 29.141 | 31.319 |
| 15 | 4.601 | 5.229 | 6.262 | 7.261 | 8.547 | 22.307 | 24.996 | 27.488 | 30.578 | 32.801 |
| 16 | 5.142 | 5.812 | 6.908 | 7.962 | 9.312 | 23.542 | 26.296 | 28.845 | 32.000 | 34.267 |
| 17 | 5.697 | 6.408 | 7.564 | 8.672 | 10.085 | 24.769 | 27.587 | 30.191 | 33.409 | 35.718 |
| 18 | 6.265 | 7.015 | 8.231 | 9.390 | 10.865 | 25.989 | 28.869 | 31.526 | 34.805 | 37.156 |
| 19 | 6.844 | 7.633 | 8.907 | 10.117 | 11.651 | 27.204 | 30.144 | 32.852 | 36.191 | 38.582 |
| 20 | 7.434 | 8.260 | 9.591 | 10.851 | 12.443 | 28.412 | 31.410 | 34.170 | 37.566 | 39.997 |
| 21 | 8.034 | 8.897 | 10.283 | 11.591 | 13.240 | 29.615 | 32.671 | 35.479 | 38.932 | 41.401 |
| 22 | 8.643 | 9.542 | 10.982 | 12.338 | 14.041 | 30.813 | 33.924 | 36.781 | 40.289 | 42.796 |
| 23 | 9.260 | 10.196 | 11.689 | 13.091 | 14.848 | 32.007 | 35.172 | 38.076 | 41.638 | 44.181 |
| 24 | 9.886 | 10.856 | 12.401 | 13.848 | 15.659 | 33.196 | 36.415 | 39.364 | 42.980 | 45.559 |
| 25 | 10.520 | 11.524 | 13.120 | 14.611 | 16.473 | 34.382 | 37.652 | 40.646 | 44.314 | 46.928 |
| 26 | 11.160 | 12.198 | 13.844 | 15.379 | 17.292 | 35.563 | 38.885 | 41.923 | 45.642 | 48.290 |
| 27 | 11.808 | 12.879 | 14.573 | 16.151 | 18.114 | 36.741 | 40.113 | 43.195 | 46.963 | 49.645 |
| 28 | 12.461 | 13.565 | 15.308 | 16.928 | 18.939 | 37.916 | 41.337 | 44.461 | 48.278 | 50.993 |
| 29 | 13.121 | 14.256 | 16.047 | 17.708 | 19.768 | 39.087 | 42.557 | 45.722 | 49.588 | 52.336 |
| 30 | 13.787 | 14.953 | 16.791 | 18.493 | 20.599 | 40.256 | 43.773 | 46.979 | 50.892 | 53.672 |
| 40 | 20.707 | 22.164 | 24.433 | 26.509 | 29.051 | 51.805 | 55.758 | 59.342 | 63.691 | 66.766 |
| 50 | 27.991 | 29.707 | 32.357 | 34.764 | 37.689 | 63.167 | 67.505 | 71.420 | 76.154 | 79.490 |
| 60 | 35.534 | 37.485 | 40.482 | 43.188 | 46.459 | 74.397 | 79.082 | 83.298 | 88.379 | 91.952 |
| 70 | 43.275 | 45.442 | 48.758 | 51.739 | 55.329 | 85.527 | 90.531 | 95.023 | 100.425 | 104.215 |
| 80 | 51.172 | 53.540 | 57.153 | 60.391 | 64.278 | 96.578 | 101.879 | 106.629 | 112.329 | 116.321 |
| 90 | 59.196 | 61.754 | 65.647 | 69.126 | 73.291 | 107.565 | 113.145 | 118.136 | 124.116 | 128.299 |
| 100 | 67.328 | 70.065 | 74.222 | 77.929 | 82.358 | 118.498 | 124.342 | 129.561 | 135.807 | 140.169 |

42 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division. 2069 Bhadra

| Exam. | Regular / Back • | | | | | | |
|-------------|------------------|------------|--------|--|--|--|--|
| Level | BE | Full Marks | 80 | | | | |
| Programme | BCT | Pass Marks | 32 | | | | |
| Year / Part | íV / II | Time | 3 hrs. | | | | |
| | | | | | | | |

(10)

(8)

Subject: - Simulation and Modeling (EG778CT)

- ✓ Candidates are required to give their answers in their own words as far as practicable.
- Attempt <u>All</u> questions.
- The figures in the margin indicate *Full Marks*.
- Assume suitable data if necessary.
- 1. Explain the static mathematical models and dynamic mathematical models with
example. What are the main differences between them?(10)
- What is queuing system? How it is useful for simulation? Explain the different types
 of queuing system with example. (2+2+6)
- 3. Explain Markov chains with example and its applications.
- 4. Explain the digital analog simulator. Design the analog computer model of the liver and explain it. (4+8)
- 5. What are the two statistical properties of Random number? Explain the gap test algorithm with example. (2+8)
- 6. A sequence of 1000 four digit numbers has been generated and analysis indicates the following combinations with frequencies:

| Combination (i) | Observed Frequency(O;) |
|-----------------------|------------------------|
| Four different digits | 570 |
| One pair | 380 |
| Two pairs | 34 |
| Three like digits | 15 |
| Four like digits | 1 |
| | 1000 |

Based on poker test check whether the numbers are independent. Use α =0.10 and N=4 is 7.78

- 7. Write different types of simulation output analysis. In the case of infinite population which output analysis method is applicable. Why? Explain. (4+6)
- 8. Define the succession of events. Design a telephone system simulation model using GPSS symbols and explain in brief. (2+8)

42 TRIBHUVAÑ UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2068 Bhadra

| Exam. | Regular / Back | | | | |
|-------------|-----------------------|------------|--------|--|--|
| Level | BE | Full Marks | 80 | | |
| Programme | BCT | Pass Marks | 32 | | |
| Year / Part | IV / II | Time | 3 hrs. | | |

[8] [8]

[12]

Subject: - Simulation and Modeling

✓ Candidates are required to give their answers in their own words as far as practicable.

✓ Attempt <u>All</u> questions.

- The figures in the margin indicate <u>Full Marks</u>.
- ✓ <u>Necessary table is attached herewith.</u>
- ✓ Assume suitable data if necessary.
- 1. Define simulation and modeling. Explain dynamic mathematical modeling with an example. [2+6]
- 2. What is a distributed lag model? Explain with an example.
- 3. What is Markov chain? Explain an application of Markov chain.
- 4. What is a random number? Explain linear congruential method for generating random numbers with an example. [4+4]
- 5. Given below the sequence of 100 random numbers. Use chi-square test with $\alpha = 0.05$ to check the number for uniform distribution and serial auto correlation. [12]

| 09 | 05 · | 92 | 15 | 10 | 90 | 23 | 15 | 84 | 27 | 20 | 77 | 35 | 25 | 72 | 44 | |
|----|------|----|----|----------|----|---------|----|----|----|----|----|-------|----|----|----|---|
| 30 | 65 | 43 | 35 | 60 | 56 | 40 | 55 | 63 | 45 | 47 | 47 | 42 | 30 | 57 | 70 | |
| 66 | 30 | 91 | 65 | 24 | 99 | 70 | 18 | 8 | 76 | 13 | 14 | 80 | 05 | 72 | 56 | ł |
| 21 | 85 | 96 | 28 | 90 | 35 | 94 | 85 | 40 | 07 | 78 | 49 | 10 | 72 | 56 | 15 | |
| 63 | 66 | 20 | 60 | 70 | 23 | 58 | 71 | 30 | 43 | 87 | 39 | 49 | 99 | 40 | 36 | |
| 98 | 45 | 30 | 09 | 50 | 24 | 14 | 55 | 18 | 07 | 92 | 87 | 64 | 53 | 22 | 76 | |
| 35 | 42 | 1Ì | 29 | | | | | | | | ŀ | | | | | |
| L | 1 | I | L | L | L | | L | · | I, | I | L | · · · | L | | • | t |

6. Explain a replication of runs in an analysis of simulation output with an example. [8]
7. Explain the significance of elimination of initial bias in modeling with an example. [8]
8. What is a GPSS? List some of the common block diagram symbols used in GPSS. [2+6]

9. Explain a GPSS simulation model of a supermarket.

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TABLE A-2 : Area in Right tail of a Chi-square Distribution.

| - | | | | | | | |
|-------|------------|----------|--------|----------|---------|---------|--|
| • | Degrees of | | | 4. Mar 4 | • | | |
| · · | · freedom | .20 | .10 | .05 | .02 | .01 | |
| | 1 | 1.642 | 2.706 | 3.841 | 5.412 | 6.635 | |
| | 2 | 3.219 | 4.605 | 5.991 | 7.824 | 9.210 | |
| | 3 | 4.642 | 6.251 | 7.815 | 9.837 | 11.345 | |
| | 4 | 5,989 | 7.779 | 9.448 | 11.668+ | 13.277 | |
| • | 5 | 7.289 | 9.236 | 11.070 | 13.388 | 15.087 | |
| • | 6 | 8.558 | 10.645 | 12.592 | 15.033 | 16.812 | |
| | 7 . | 9.803 | 12.017 | 14.067 | 16.622 | 18.475 | |
| | 8 | 11.030 | 13.362 | 15.507 | 18.168 | 20.090 | |
| | 9 | 12.242 | 14.684 | 16.919 | 19.679 | 21.666 | |
| | 10 | 13.442 | 15.987 | 18.307 | 21.161 | 23.209 | |
| | 11 | 14.631 | 17.275 | 19.675 | 22.618 | 24.725 | |
| • | 12 | · 15.812 | 18.549 | 21.026 | 24.054 | 26.217 | |
| | 13 | 16.985 | 19.812 | 22.362 | 25.472 | 27.688 | |
| | 14 | 18.151 | 21.064 | 23.685 | 26.873 | 29.141 | |
| | 15 | 19.311 | 22.307 | 24.996 | 28.259 | 30.578 | |
| | 16 | 20.465 | 23.542 | 26.296 | 29.633 | 32.000 | |
| • • | 117 | 21.615 | 24.769 | 27.587 | 30.995 | 33.409 | |
| | 18 | 22.760 | 25.989 | 28.869 | 32.346 | 34.805 | |
| | . 19 | 23.900 | 27.204 | 30.144 | 33.687 | 36.191 | |
| | | 25.038 | 28.412 | 31.410 | 35.020 | 37.566′ | |
| | . 21 | 26.171 | 29.615 | 32.671 | 36.343 | 39.932 | |
| | 22 | 27.301 | 30.813 | 33.924 | 37.659 | 40.289 | |
| | 23 | 28.429 | 32.007 | 35.172 | 38.968 | 41.638 | |
| | - 24 | 29.553 | 33.196 | 36.415 | 40.270 | 42.980 | |
| ·. | 25 | 30.675 | 34.382 | . 37.652 | 41.566 | 44.314 | |
| | 26 | 31.795 | 35.563 | 38.885 | 42.856 | 45.642 | |
| | 27 | 32.912 | 36.741 | 40.113 | 44.410 | 46.963 | |
| • . | 28 | 34.027 | 37.916 | 41.337 | 45.419 | 48.278 | |
| | 29 | 35.139 | 39.087 | 42.557 | 46.693 | 49.588 | |
| •. | 30 | 36.250 | 40.256 | 43.773 | 47.962 | 50.892 | |
| · . · | | | | | | | |

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System Simulation

| 42 | TRIBHUVAN UNIVERSITY |
|------|--------------------------|
| INS | TITUTE OF ENGINEERING |
| Exam | ination Control Division |
| • | 2067 Mangsir |

| Exam. | Regular / Back | | |
|-------------|----------------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | TV / II | Time | 3 hrs. |

(3+7)

(10)

. (10)

Subject: - Simulation and Modeling Candidates are required to give their answers in their own words as far as practicable. Attempt <u>All</u> questions. The figures in the margin indicate <u>Full Marks</u>. Assume suitable data if necessary. What is system modeling? Differentiate between static mathematical model and dynamic mathematical model with example.

Define Markov Chains. Explain the key features and applications of Markov Chains. (4+6)
 Explain the analog method with example of automobile suspension problem. (10)

- What are the components of a queuing system? How can you measures of system performance of queuing system? Explain. (4+6)
- 5. Explain the gap test and its algorithm with example.
- Explain the pseudo random numbers and its applications. The following numbers have been generated 0.54, 0.73, 0.98, 0.11, 0.29, 0.23, 0.65, 0.84 and 0.37. Use the Kolmogorov Smirnov test with α=0.05 to determine, if the hypothesis that the numbers are uniformly distributed on the interval [0, 1] can be rejected. (Note that the critical value of D for α=0.05 and N=9 is 0.432.
- 7. Why an analysis of simulation output is important? Explain the elimination of initial bias with example. (2+8)
- 8. Design the manufacturing shop model using GPSS and explain it.

- 33 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2066 Magh

| Exam. | Re gular/Back | | |
|-------------|--------------------------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / 11 | Time | 3 hrs. |

Subject: - Simulation and Modeling

Candidates are required to give their answers in their own words as far as practicable.

✓ Attempt <u>All</u> questions.

The figures in the margin indicate *Full Marks*.

Assume suitable data if necessary.

1. Define simulation. What are the various steps in simulation study? Explain.(2+6)

2. Explain the Markov chains with example and its applications. (8)

- What are the characteristics of queuing systems? Explain the Kendall notation for queuing systems. Define the meaning of D/M/1/LIFO/8/40. (4+6+2)
- 4. Mention the properties of random numbers. Explain the methods of generating pseudo random numbers. (4+8)
- 5. State the various test for random numbers and explain briefly any one of uniformity test method. (4+6)

6. A sequence of 1000 four-digit numbers has been generated and an analysis indicates the following combinations and frequencies.

| Combinations i | Observed Frequency, O _i |
|-----------------------|------------------------------------|
| Four Different digits | 540 |
| One pair | 320 |
| Two pairs | 70 |
| Three like aigit | 50 |
| Four like digit | 20 |
| | 1000 |

Based on the poker test, test these numbers are independent. Use $\alpha=0.05$. (Note that the critical value, $\alpha=0.05$ and N=4 is 9.49. (8)

7. Explain the estimation method with example. Where we can apply this method? (3+2)

8. **Explain** the discrete system's modeling and simulation with GPSS. Explain the telephone system in GPSS model. (4+8) 34 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2065 Baishakh

| | Back | i en |
|---------|----------------------|--|
| BE | Full Marks | 80- |
| BCT | Pass Marks | 32 |
| IV / IÍ | Time | 3 hrs. |
| | BE BCT IV / II | BackBEFull MarksBCTPass MarksIV / IITime |

Subject: - Simulation and Modeling

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- ✓ The figures in the margin indicate *Full Marks*.
- ✓ Assume suitable data if necessary.

| | 1. | What do you mean by simulation and modeling? Explain the types of models. | [4+4] |
|---|----|---|-------|
| | 2. | Explain the static physical model, dynamic physical model and compare them. | [8] |
| | 3. | Explain the Markov chains and its application with example. | [8] |
| 4 | 4. | What do you mean by distributed lag models in system simulation? Explain with example. | [8] |
| 4 | 5. | What are the properties of random numbers? Explain the algorithm of Gap Test. | [3+5] |
| e | 5. | What do you mean by digital-analog simulators? Explain the analog methods with example. | [4+6] |
| , | 7. | Why poker test is used? Develop the poker test for four digit numbers. | [4+6] |
| 8 | 3. | How can you use simulation run statistics in an analysis of simulation output? | [8] |
| ç |). | What do you mean by GPSS? Explain the simulation of telephone system. | [4+8] |
| | | | |

9

44 TRIBHUVAN UNIVERSITY INSTITUTE OF ENGINEERING Examination Control Division 2064 Poush

| Exam. | Regular/Back | | |
|-------------|--------------|------------|--------|
| Level | BE | Full Marks | 80 |
| Programme | BCT | Pass Marks | 32 |
| Year / Part | IV / II | Time | 3 hrs. |

Subject: - Simulation and Modeling

- \checkmark Candidates are required to give their answers in their own words as far as practicable.
- ✓ Attempt <u>All</u> questions.
- \checkmark The figures in the margin indicate <u>Full Marks</u>.
- ✓ Assume suitable data if necessary.

| 1. | simulation. | [4+4] |
|----|--|-------|
| 2. | Explain the static mathematical model, dynamic mathematical model and compare them. | [8] |
| 3. | What do you mean by calibration and validation of model? Explain the iterative process of calibrating of model with example. | [4+5] |
| 4. | Write down the characteristics of queueing system. Explain the queueing notation with example. | [4+5] |
| 5. | Why random numbers are used in simulation? Explain the random number generation method with example. | [3+5] |
| 6. | What do you mean by continuous system model? Design the analog computer model of liver with example. | [3+5] |
| 7. | Why poker test is used? Develop the poker test for five-digit numbers. | [4+6] |
| 8. | How can you use replication of runs in an analysis of simulation output? Explain. | [8] |
| 9. | What do you mean by GPSS program? Explain the simulation of manufacturing shop. | [4+8] |
| | *** | |