















## **Some Application Areas**

- Medical research, training & support
- Industrial engineering designs & presentations (Factory process design, ...)
- Civil engineering designs & presentations (Building design, city & infrastructure planning, ...)
- Mechanical engineering designs & presentations (Engine designs, Aerodynamic design, ...)
- Nature sciences (Physic, Chemistry, Biology, Meteorology, Astronomy, ...)
- Geographic Information Systems (Earth modeling, ...)
- Military Decision Support (War modeling, ...)
- Training (Simulators, games, ...)
- Entertainment (Games, ...)

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## **Course Outline**

- Random Variate Generation
  - Random Numbers
  - Random Number Generators
  - Random Variate Generation
    - Factors to be considered
    - General principles
      - -Inverse Transform Method
      - -Acceptance-Rejection Method
      - -Composition Method
      - -Relocate and Rescale Method
    - Specific distributions

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Course Outline	
Output Data Analysis	
– Introduction	
<ul> <li>Types of Simulation With Respect to Output Analysis</li> </ul>	
Stochastic Process and Sample Path	
Sampling and Systematic Errors	
Mean, Standard Deviation and Confidence     Interval	
<ul> <li>Analysis of Finite-Horizon Simulations</li> </ul>	
Single Run	
<ul> <li>Independent Replications</li> </ul>	
Sequential Estimation	
<ul> <li>Analysis of Steady-State Simulations</li> </ul>	
<ul> <li>Removal of Initialization Bias (Warm-up Interval)</li> </ul>	
Replication-Deletion Approach	
cs-503 • Batch-Means Method	14

## **Course Outline**

- Comparing Systems via Simulation
  - Introduction
  - Comparison Problems
    - Comparing Two Systems
    - Screening Problems
    - Selecting the Best
    - Comparison with a Standard
    - · Comparison with a Fixed Performance

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