DES.R

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2: # DES.R: R routines for discrete-event simulation (DES), event-oriented
 3: # method
 4:
 5: # March 2017 major changes (updated September 2017)
 7: # 1. No longer keep the event set in sorted order. Too costly to do
8: # insertion, and anyway earliest event can be determined via which.min(),
9: # a C-level function that should be much faster. (There is also a
10: # provision for an "arrivals event set," for arrivals only, taking
11: # advantage of the ordered nature of pre-generated arrivals.)
13: # 2. Similarly, there is no dynamic resizing of the event set. Space is
14: # marked as either free or in use. This requires the user to provide an
15: # upper bound for the maximum number of events, a restriction, but should
16: # result in quite a performance boost.
17:
18: # 3. In old version, used matrix instead of data frame, as latter was
19: # quite slow, and now back to matrix. Probably should go back to data
20: # frame, maybe data.table, but for now, at least add meaningful column
21: # names and use them.
22:
23: # all data is stored in an R environment variable that will be referrred
24: # to as simlist below; an environment variable is used so that functions
25: # can change their simlist components, rather than reassigning
27: # the simlist will consist of the following components:
28: #
29: #
           currtime: current simulated time
30: #
           timelim: max simulated time
31: #
           timelim2: double timelim
32: #
          evnts: the events list, a matrix, one event per row; timelim2
33: #
                   value in first col means this row is free
34: #
          reactevent: event handler function, user-supplied; creates
35: #
                        new events upon the occurrence of an old one;
36: #
                         e.g. job arrival triggers either start of
37: #
                        service for the job or queuing it; call form is
38: #
                        reactevent(evnt, simlist)
39: #
           dbg: if TRUE, will print simlist$evnts after each call to
40: #
                 simlist$reactevent(), and enter R browser for
41: #
                 single-stepping etc.
42:
43: # the application code can add further application-specific data to
44: # simlist, e.g. total job queuing time
45:
46: # each event will be represented by a matrix row consisting of columns
47: # for:
48: #
49: #
        occurrence time
50: #
        event type: user-defined numeric code, e.g. 1 for arrival, 2 for
51: #
            job completion, etc. (must be numeric as this is a matrix, but
52: #
            one can of course give names to the codes)
53: #
        application-specific information, if any
54:
55: # library functions
56: #
57: #
           newsim: create a new simlist
58: #
           schedevnt: schedule a new event
59: #
           getfreerow: find a free row in the event set
60: #
           getnextevnt: pulls the earliest event from the event set,
61: #
                         updates the current simulated time, and
62: #
                         processes this event; usually not called by users
63: # mainloop: as the name implies
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   64: #
               cancelevnt: cancel a previously-scheduled event
   65: #
               newqueue: creates a new work queue
   66: #
               appendfcfs: append job to a FCFS queue
   67: #
               delfcfs: delete head of a FCFS queue
   68: #
               exparrivals: convenience function if arrivals can all be
   69: #
                             generated ahead of time
   70:
   71: # event set:
   72:
   73: #
         matrix in simlist
   74: # one row for each event, rows NOT ordered by event occurrence time
   75: #
            first two cols are event time, event type, then app-specific info,
   76: #
              if any
   77:
   78: # outline of a typical application:
   79:
   80: #
           mysim <- newsim()</pre>
                                create the simlist
   81: #
          set reactevent in mysim
          set application-specific variables in mysim, if any
   82: #
   83: #
          set the first event(s) in mysim$evnts
   84: # mainloop(mysim)
   85: # print results
   86:
   87: # create a simlist, which will be the return value, an R environment;
   88: # appcols is the vector of names for the application-specific columns;
   89: # maxesize is the maximum number of rows needed for the event set
   90: newsim <- function(timelim, maxesize, appcols=NULL, aevntset=FALSE, dbg=FALSE) {
   91:
       simlist <- new.env()
   92:
         simlist$currtime <- 0.0 # current simulated time</pre>
        simlist$timelim <- timelim
   93:
        simlist$timelim2 <- 2 * timelim
   94:
   95: simlist$passedtime <- function(z) z > simlist$timelim
   96: simlist$evnts <-
  97:
           matrix(nrow=maxesize,ncol=2+length(appcols)) # event set
  98: colnames(simlist$evnts) <- c('evnttime','evnttype',appcols)
  99: simlist\( \)evnts[,1] <- simlist\( \)timelim2
  100: simlist$aevntset <- aevntset
        if (aevntset) {
  101:
             simlist$aevnts <- NULL # will be reset by exparrivals()</pre>
  102:
             simlist$nextaevnt <- 1 # row number in aevnts of next arrival</pre>
  103:
  104:
  105:
         simlist$dbg <- dbg
  106:
         simlist
  107: }
  108:
  109: # schedule new event in simlist$evnts; evnttime is the time at
  110: # which the event is to occur; evnttype is the event type; appdata is
  111: # a vector of numerical application-specific data
  112: schedevnt <- function(simlist,evnttime,evnttype,appdata=NULL) {
  113:
         evnt <- c(evnttime, evnttype, appdata)</pre>
  114:
         # length of evnt must be number of cols in the event set matrix
  115:
         fr <- getfreerow(simlist)</pre>
  116:
         simlist$evnts[fr,] <- evnt</pre>
  117: }
  118:
  119: # find number of the first free row
  120: getfreerow <- function(simlist) {</pre>
  121: evtimes <- simlist$evnts[,1]
  122:
        tmp <- Position(simlist$passedtime, evtimes)</pre>
  123:
         if (is.na(tmp)) stop('no room for new event')
  124:
          tmp
  125: }
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126:

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127: # start to process next event (second half done by application
128: # programmer via call to reactevnt() from mainloop())
129: getnextevnt <- function(simlist) {</pre>
     # find earliest event
130:
131:
       etimes <- simlist$evnts[,1]</pre>
132:
       whichnexte <- which.min(etimes)</pre>
      nextetime <- etimes[whichnexte]</pre>
133:
134:
      if (simlist$aevntset) {
135:
         nextatime <- simlist$aevnts[simlist$nextaevnt,1]</pre>
136:
          if (nextatime < nextetime) {</pre>
137:
              oldrow <- simlist$nextaevnt</pre>
138:
              simlist$nextaevnt <- oldrow + 1</pre>
139:
              return(simlist$aevnts[oldrow,])
140:
141:
142:
        # either don't have a separate arrivals event set, or the next
143:
       # arrival is later than now
144:
       head <- simlist$evnts[whichnexte,]</pre>
      simlist$evnts[whichnexte,1] <- simlist$timelim2</pre>
145:
146:
       return(head)
147: }
148:
149: ## no longer used
150: ## removes event in row i of event set
151: ## delevnt <- function(i, simlist) {
152: ##
        # simlist$evnts <- simlist$evnts[-i,,drop=F]</pre>
153: ##
          simlist$evnts[i,1] <- Inf
154: ##
           simlist$emptyrow <- i</pre>
155: ## }
156:
157: # main loop of the simulation
158: mainloop <- function(simlist) {</pre>
159: simtimelim <- simlist$timelim
160:
      while(TRUE) {
161:
          head <- getnextevnt(simlist)</pre>
162:
          etime <- head['evnttime']</pre>
163:
          # update current simulated time
164:
          if (etime > simlist$timelim) return()
           simlist$currtime <- etime
165:
166:
           # process this event (programmer-supplied ftn)
167:
           simlist$reactevent(head, simlist)
168:
           if (simlist$dbg) {
169:
              print("event occurred:")
170:
             print(head)
171:
             print("events list now")
172:
             print(simlist$evnts)
173:
              browser()
174:
           }
175:
       }
176: }
177:
178: # no longer used; see "March 17" at top of this file
179: ## # binary search of insertion point of y in the sorted vector x; returns
180: ## # the position in x before which y should be inserted, with the value
181: ## # length(x)+1 if y is larger than x[length(x)]; this could be replaced
182: ## # by faster C code
183: ## binsearch <- function(x,y) {
184: ##
        n <- length(x)
185: ##
          lo <- 1
186: ##
          hi <- n
187: ##
          while (lo+1 < hi) {
           mid \leftarrow floor((lo+hi)/2)
188: ##
189: ##
              if (y == x[mid]) return(mid)
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  190: ##
                if (y < x[mid]) hi <- mid else lo <- mid
  191: ##
  192: ##
            if (y \le x[lo]) return(lo)
  193: ##
            if (y < x[hi]) return(hi)
  194: ##
             return(hi+1)
  195: ## }
  196:
  197: # removes the specified event from the schedule list
  198: cancelevnt <- function(rownum, simlist) {</pre>
          simlist$evnts[rownum,1] <- simlist$timelim2</pre>
  200: }
  201:
  202: # the work queue functions below assume that queues are represented as
  203: # matrices, one row per queued job, containing application-specific
  204: # information about the job; the matrix is assumed stored in an
  205: # environment, with the matrix being named m
  206:
  207: # create and return new queue with ncol columns; the queue is an R
  208: # environment, with the main component being m, the matrix representing
  209: # the queue itself; ncol is up to the user, depending on how many pieces
  210: # of information the user wishes to record about a job
  211: newqueue <- function(simlist) {</pre>
  212: if (is.null(simlist$evnts)) stop('no event set')
  213:
         q <- new.env()
  214:
         q$m <- matrix(nrow=0,ncol=ncol(simlist$evnts))</pre>
  215:
  216: }
  217:
  218: # appends jobtoqueue to the given queue, assumed of the above form;
  219: # jobtoqueue is a vector of length equal to the number of columns in
  220: # the queue matrix
  221: appendfcfs <- function(queue, jobtoqueue) {
  222: if (is.null(queue$m)) {
  223:
            queue$m <- matrix(jobtoqueue,nrow=1)</pre>
  224:
            return()
  225:
  226:
         queue$m <- rbind(queue$m, jobtoqueue)
  227: }
  228:
  229: # deletes and returns head of queue
  230: delfcfs <- function(queue) {
  231: if (is.null(queue$m)) return(NULL)
  232:
         qhead <- queue$m[1,]</pre>
  233:
         queue$m <- queue$m[-1,,drop=F]</pre>
  234:
          qhead
  235: }
  236:
  237: # in many cases, we have exponential interarrivals that occur
  238: # independently of the rest of the system; this function generates all
  239: # arrivals at the outset, placing them in a separate arrivals event set
  240: exparrivals <- function(simlist, meaninterarr, batchsize=10000) {
  241:
         if (!simlist$aevntset)
  242:
            stop("newsim() wasn't called with aevntset TRUE")
  243:
         es <- simlist$evnts
  244:
         cn <- colnames(es)</pre>
  245:
         if (cn[3] != 'arrvtime') stop('col 3 must be "arrvtime"')
  246:
         if (cn[4] != 'jobnum') stop('col 3 must be "jobnum"')
  247:
        erate <- 1 / meaninterarr
  248:
        s <- 0
  249:
        allarvs <- NULL
  250:
        while(s < simlist$timelim) {</pre>
  251:
           arvs <- rexp(batchsize,erate)</pre>
  252:
            s <- s + sum(arvs)
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  253:
             allarvs <- c(allarvs, arvs)</pre>
  254:
  255:
         # may have overshot the mark
  256:
          cuallarvs <- cumsum(allarvs)</pre>
  257:
          allarvs <- allarvs[cuallarvs <= simlist$timelim]</pre>
  258:
        nallarvs <- length(allarvs)</pre>
  259:
        if (nallarvs == 0) stop('no arrivals before timelim')
  260:
         cuallarvs <- cuallarvs[1:nallarvs]</pre>
  261: maxesize <- nallarvs + nrow(es)
  262: newes <- matrix(nrow=maxesize,ncol=ncol(es))
  263: nonempty <- 1:nallarvs
  264:
        newes[nonempty,1] <- cuallarvs</pre>
  265:
        if (is.null(simlist$arrvevnt)) stop('simlist$arrvevnt undefined')
        newes[nonempty,2] <- simlist$arrvevnt</pre>
  266:
        newes[nonempty,3] <- newes[nonempty,1]</pre>
  267:
         newes[nonempty,4] <- 1:nallarvs</pre>
  268:
         newes[-nonempty,1] <- simlist$timelim2</pre>
  269:
        colnames(newes) <- cn
  270:
  271:
          simlist$aevnts <- newes
  272: }
  273:
```