Contents

Preface iii

1 Systems and Models 1
- I. Introduction 1
- II. Systems 1
- III. Experiments 11
- IV. Models 13
- V. Summary 45
- Appendix: Example of An Open System 46
- References 48
- Problems 48

2 Deterministic Models 51
- I. Introduction 51
- II. Parametric Models 51
- III. Vector-Matrix Formulation 55
- IV. General Solution Methods 56
- V. Equilibrium and Stability 64
- VI. Nonparametric Models 69
- VII. Analytic Approximation Methods 78
- VIII. Numerical Approximation Methods 81
- IX. Error Considerations 92
- X. Identification of Deterministic Models 93
- XI. Summary 101
- Appendix: Vector-Matrix Formalism 102
- References 107
- Problems 108

3 Stochastic Models 111
I. Introduction 111
II. Probability and Random Variables 111
III. Joint and Conditional PFs and Moments 135
IV. Vector-Matrix Notation for RVs 142
V. Stochastic Processes 149
VI. SP Models 157
VII. Generative Stochastic System Models 167
VIII. Probability Function Models 183
IX. Summary 193
References 194
Problems 194

4 Identification of Stochastic Systems 203
I. Introduction 203
II. Estimation of Probabilities and Moments 204
III. Stochastic Model Identification 245
IV. Summary 300
Appendix A 301
Appendix B 304
References 306
Problems 309

5 Modeling of Complex Systems 321
I. Introduction 321
II. Complex Systems 321
III. Simulation Models 325
IV. System Analysis, Submodel Identification, and Model Synthesis 326
V. Simulation as Experimentation 340
VI. Simulation Purposes 342
VII. Simulation Usage 342
VIII. Methodological Aspects 343
IX. Summary 347
References 348
Problems 349

6 The Experimental Aspect of Simulation 351
I. Introduction 351
II. Experimentation 352
III. Analogies between Real and Simulated Experiments 353
IV. Simulated Experiments 359
V. Validation of Experimental Design 384
VI. Summary 384
VII. A Case Study 385

References 390
Problems 391

7 The Modeling Aspect of Simulation 395
I. Introduction 395
II. Methodological Steps 395
III. Simulation Model Content 417
IV. Model Validation 449
V. Summary 458
Appendix: Simulated Sampling 459
References 474
Problems 475

8 The Programming Aspect of Simulation 479
I. Introduction 479
II. Programming Methodology 479
III. Environments 525
IV. Validation 529
V. Summary 540
References 541
Problems 543

9 Future Trends in Modeling and Simulation 547
I. Introduction 547
II. AI Concepts and Techniques 547
III. The Problems of Validity and Completeness 580
IV. Ease of Realization and Use 581
V. Summary 591
References 591
Problems 593

10 Simulation Examples 595
I. Introduction 595
II. A Disk Drive Simulation 596
III. A Hospital Simulation 609
IV. A Nuclear Physics Experiment 625
V. Summary 642
References 643

Table of Mnemonic Names 645

Index 649