ItS Gedächnisprotokoll

1. Comparing Systems [5 Points]

1.1. The goal of the Correlated Sampling method is ...

- a)
- b) Varianz verringern

1.2. Correlated Sampling is so named because ...

- b) pairs

1.3. Correlated sampling works by ...

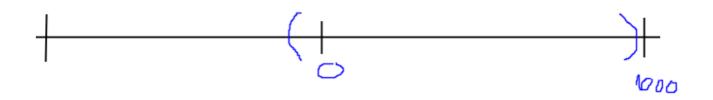
1.4. Two different systems for selling cars have been compared using simulation. The following diagram shows

a 90% confidence interval for p1-p2, the difference between the computed profits per year of System 1

and System 2.

Which of the following statements are true?

- a) The experiment suggests that System 1 is more profitable.
- b) The experiment suggests that System 2 is more profitable.

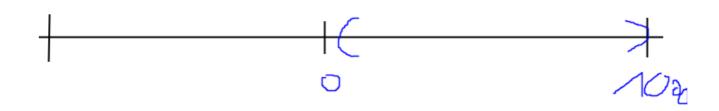


1.5. Two different systems for selling cars have been compared using simulation. The following diagram shows

a 90% confidence interval for p1-p2, the difference between the computed profit per year of System 1

and System 2.

Which of the following statements are true?



- a) The result is statistically significant.
- b) The result is practically significant.

2. Output Analysis [10 points]

2.1. Which of the following statements about a confidence interval are true?

- a) The probability that a sample of the random variable lies inside the interval is 1 α
- b) The probability that a sample of the random variable lies inside the interval is lpha
- c) Its width is proportional to $\sqrt{(S^2/n)}$; S^2 -> Sample Varianz & n -> anzahl der Runs

2.2. The method of independent replications...

- a) unterschiedliche RNs in jeden Durchlauf gemacht und RN sind unabhängig von ein ander practically significant -> statistically significant

2.3. Increasing the number of replications in a simulation experiment can ...

- a) Varianz verringern(?)
- b) macht aus einer practically significant -> statistically
- c) macht aus statistisch insignificant -> statistisch significant

2.4. For a given set of random samples, compared to using lpha=0.1 as significance level, a confidence

interval using lpha=0.05

- a) gives us less confidence about a more precise statement. (LEMO)
- b) gives us more confidence about a less precise statement.
- c) gives us more confidence about a more precise statement.

2.5. Which of the following statements are true? [2 points]

- b) For a given set of samples, a 90% confidence interval widther then a 95% confidence intervall.
- c) The larger the variance in a simulation result, makes more statistically significant
- d) The upper and lower bounds of a confidence interval mark the maximum and minimum values of the random variable used to generate it.

We want to compute a statistically meaningful estimate for the expected value of a random variable *X*. A

simulation was performed independently several times, resulting in the following six simulation results.

2.6. Calculate and mark the Sample Mean X.

- a) $\bar{X} = 0.5$
- b) $\bar{X} = 1.0 (X)$
- c) X = 2.5
- d) \bar{X} =3.0

2.7. Calculate and mark the Sample Variance S2.

- a) S2 = 5.50
- b) S2 = 8.33
- c) S2 = 10.00 (X)
- d) S2 = 15.66

2.8. Assuming you have a set of 6 observations with a Sample Mean of 2 and a Sample Variance of 0. Which

of the following intervals is the correct confidence interval with a significance level of lpha=0,05.

(see Appendix) [2 points]

- a) [-0.57,4.57] (X)
- b) [2.21,4.79]
- c) [-0.82,4.82]
- d) [-13.42,17.42]

3. ODEs – solution [5 points]

3.1. You are using Euler's method to solve the initial value problem y'(t)=y(t)*a-t*a+1; y(0)=0 with the timestep h=0.5. The value of the approximation of y(t) at time t=1 is: [2 points]

- a) 0.5
- b) 1.0
- c) 1.5
- d) 2.0

3.2. A certain numerical integration method is of order 3. How will decreasing the step size by a factor of 2 affect the global error in the solution?

- a) It will go down by a factor of about 8.
- b) It will go down by a factor of about 9.
- c) It will go down by a factor of about 6.

3.3. Step size control is used to ...

- a) increase computer time (X)
- b) avoid too large errors (X)
- c) make the simulation (NONSENS?)

3.4. You are given y'=f for some function f and y(0)=y0. You want to compute an approximation for the function y(t). Which of the following statements are true?

```
a) f can be y und tb) f can be only yc) f can be t
```

4. ODEs – modelling [5 points]

4.1. leaky Eimer

```
dl
dt
is described as follows:

a)
dl
dt = -c * l (X)

b)
dl
dt = -c * l * t

c)
dl
dt = -c * t
```

4.2. The Lotka-Volterra equations are a well-known example of ...

- a) a system of ordinary differential equations 2 ordnung
- b) a system of ordinary differential equations
- c) a system of ordinary differential equations

4.3. In a system of ODEs from population biology as shown in the lecture, terms $c *x^2$ represent ...

- a) crowding. (X)
- b) being eaten by a predator.
- c) death from starvation.

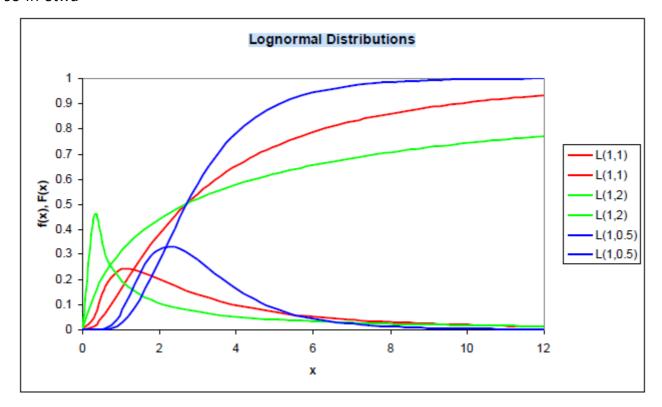
4.4. Which of the following statements are true? [2 points]

d) Euler's method can integrate ohne potenz aber nicht mit x^3 .

5. Random variables and random numbers [10 points]

5.1. The following picture shows the probability density function of a ...

-> lognormal so in etwa



- a) Triangular distribution.
- b) Uniform distribution.
- c) Exponential distribution.
- d) Lognormal distribution. (X)
- e) Normal distribution.

5.2. Which graphs show cumulative distribution functions of a random variable? (Assume that the behaviour does not change outside of the visible area.)

lognormal nicht negativ (wissen nicht weiter)

- a)
- b)
- c)

XXXXXXXXXXXXXXXXXXX

XXXXXXXXXXXXXXX

XXXXXXXXXX

XXXXXXX

XXXXX

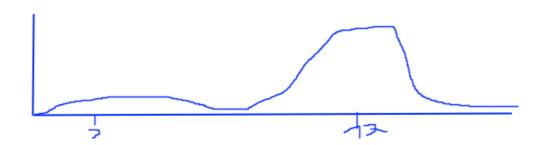
XXX

Χ

e)

f)

5.3. On Monday, inter-arrival times of cars at an intersection in Magdeburg were measured. The following



- a) There is a morning rush hour.
- b) There is an evening rush hour. (X)
- c) There is a noon rush hour.
- d) The inter-arrival times are independent of each other. (keine der Optionen sind richtig: X-Achse hat Werte in Sekunde; nicht als Stunden)

5.4. The linear congruential method is performed with the parameter values $a=3,m=100,c=11,x_0=7$.

The pseudo-random number r2 has the value: [2 points]

- a) r2=107
- b) r2=32

```
c) r2=0.07 (X)
d) r2=0.32
e) r2=7
f) r2=132
Mit:
x_{(i+1)} = (a*x_{i}+c) \mod m
r_{i} = x_{i} / m
x_{1} = (7*3+11) \mod 100 = 32
r1=32/100=0,32
x_{2} = (32*3+11) \mod 100 = 7
r2=7/100=0.07
```

5.5. A uniformly distributed random number generator (U[0,1]) returns 0,3 The lognormally distributed

```
value with \mu=-1,\sigma=2.5 that can be computed from it is: (see Appendix) a) rlognorm=0.10 (X) b) rlognorm=0.23 c) rlognorm=0.30 d) rlognorm=0.48 e) rlognorm=0.60 f) rlognorm=0.92
```

5.6. Which graph of a probability density function best represents the random variable

5.7. Which of the following statements are true? [3 points]

- a) All inter-arrival times are XXXXXXXXXXXXXX. (FALSCH)

- d) The sequence of numbers generated by a pseudo random number generator

- f) F(b)-F(a) is the probability of an intervall inside something as long as a < b

6. DTMCs [5 points]

We assume that the solar activity level in a year only depends on the solar activity of the previous year, and can take one of

three different states: (L) Low, (N) Normal, (H) High. We assume that the progression of solar activities can be represented

by a discrete-time Markov chain (DTMC). The following table contains the number of transitions between solar activity

states of the past 100 years. (NOTE: The values are not from the real world!).

- auf Nenner: 70
- wichtige Zahlen (so um den dreh)
 - 0 18
 - 0 10
 - 0 16
 - 0 4
 - 0 8

6.1. Which DTMC can be derived from the above data? [2 points]

- a) eins mit nur den übergangszahlen
- b) eins mit 4/70 etc
- c) nonsense?
- d) Mit Summe der Übergangswerte = 1, also 0.4, 0.4, 0.2 z.B.

6.2. Assume the following probability vector for year $n:\pi n=(\pi n,L,\pi n,N,\pi n,H)=(0.5,0.3,0.2)$. Using the above model, the probability that in year n+1 there will be high solar activity is: [2 points]

```
a) \pi n + 1, H = 0.10
b) \pi n + 1, H = 0.19
c) \pi n + 1, H = 0.27
d) \pi n + 1, H = 0.33
e) \pi n + 1, H = 0.47
f) \pi n + 1, H = 0.58
```

6.3. Which matrices can be a transition probability matrix of a DTMC?

```
a)
P = (1)
b) P = (10
01)
c) jede zeile ergibt zusammen 1
d)
e)
f)
```

7. Input Data Analysis [10 points]

7.1. You receive a file containing 100 numbers between 0 and 1. These are assigned to five intervals

("Observed") according to their values. Someone claims that these numbers were created by a U(0,1)

random number generator. You want to test this claim using the Chi-Square-Test.

Do not merge any classes; round numbers to two decimal places. The Chi-Square value (χ 02) is: [4 points]

- a) χ 02=02.00
- b) $\chi 02 = 05.30$
- c) χ 02=07.60 (X)
- d) χ 02=09.40
- e) χ 02=11.00
- f) χ 02=13.50

7.2. You have computed the test statistic for a hypothesis using the Chi-Square test with 6 intervals and obtained $X_0 \approx 13$. In this case the number of free distribution parameters is 0. (see Appendix for values of the $\chi 2$ -distribution)

Using a significance level of lpha=0.05, the test will ...

- a) ... accept the hypothesis (X)
- b) ... reject the hypothesis

x0 > xf reject

7.3. The Chi-Square-Test accepts a hypothesis using a significance level of α .

The correct interpretation is:

- a) we are not proved, that our hypothesis is wrong (Wir können nur beweisen, dass es nicht richtig ist)

7.4. Which of the following statements are true? [2 points]

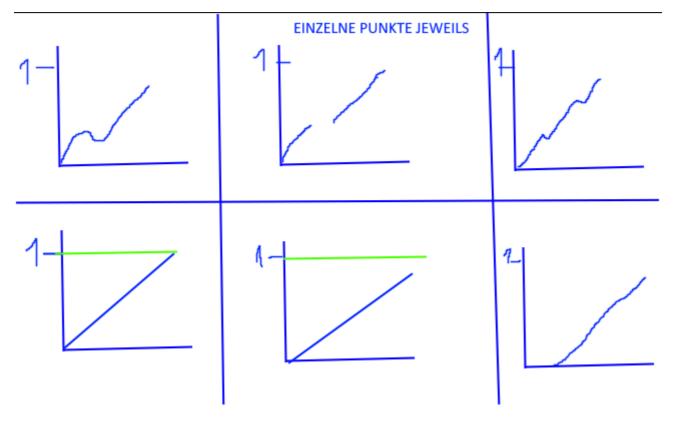
- a) A histogram is be used to (falsch) eigentlich um Verteilungen zu sehen
- c) The quantile-quantile plot can be used to (das unsere angenommene Hypothese über die genommene Verteilung richtig ist)

7.5. We are testing a set of sample data using a q-q-plot and want to find out whether it is F-distributed and

whether we have determined the correct parameters.

Which q-q plots support the hypothesis that a given set of samples is F-distributed with correct parameters?

[2 points]



a)

mit knick

b)

unsteht

c)

leichter versatz (X)

d)

ging nicht durch ursprung

e)

war nicht exact steil (x)

f)

war gut (X)

8. Semester Assignment Sims [15 points]

IMPORTANT: Answer either Questions 8.1-8.11 or 9.1-9.11, not both! Mark the question you

want to have graded!
8.1. Which graph shows a possible progression of "XXXXXXX" over one year? [2 points]
a)
b)
c)
d)
8.2. The effect of "Taking a drink" on the relevant model variables is: [2 points]
a) Mom's mood XXXXXXX.
b) Mom's mood XXXXXXXX.
c) Dad's mood XXXXXXXXX.
d) Savings are XXXXXXXXX.
e) Son's mood XXXXXXXXXX.
8.3. The effect of "XXXXXXXXXX" on the relevant model variables is: [2 points]
a) Mom's mood XXXXXXXXXX.
b) Dad's mood XXXXXXXXXX.
c) Savings are XXXXXXXXXXXXXX.
d) Son's mood XXXXXXXXXXXXXX.
8.4. A statistically meaningful answer to the question, "XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

- points]

Answer the following questions based on your analysis of the first year of the family life without interventions.

8.5. What is most probable at the end of year 1?

- 8.6. Is the son ...
- b) XXXXXXXXXXXXXXXXXXXXXXXXXXXXX
- 8.7. Which has a longer total duration?
- b) XXXXXXXXXXXXXXXXXXXXXXXXXXX
- 8.8. What is true of mom's mood?

- 8.9. What is true of dad's mood?

- 8.10. The total amount of money the family has to pay the school is ...
- b) XXXXXXXXXXXXXXXXXXXXXXXXXXXX
- 8.11. What is true of the family's average account balance over the year?

9. Semester Assignment Enterprise [15 points]

IMPORTANT: Answer either Questions 8.1-8.11 or 9.1-9.11, not both! Mark the question you want to have graded!

9.1. Which graph shows a possible behaviour of "XXXXXXXXXXX" over the whole simulation time? [2 points]
a)
b)
c)
d)
9.2. The effect of "XXXXXXXXXXXXX" on the relevant model variables is: [2 points] a) Shield Level XXXXXXXXXXXX b) Shield Level XXXXXXXXXXXXXX c) Theta Level XXXXXXXXXXXXXXXX d) Theta Level XXXXXXXXXXXXXXXXX
9.3. The effect of "XXXXXXXXXXXXXX" on the relevant model variables is: [2 points] a) Distance to Rift XXXXXXXXXXXXX b) Distance to Rift XXXXXXXXXXXXXX c) Shield Level XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
9.4. A statistically meaningful answer to the question, "XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Answer the following questions based on your analysis, assuming a fixed power distribution of 30:70 (Shields:Engines).
9.5. What is the most probable scenario for the ending?a) XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

9.6. In what direction does the enterprise mainly move?

- 9.7 What is true of the average Theta level inside the ship?

- 9.8 What is true of the average shield level?

- 9.9 What is the average number of particle hits until the end of the simulation?

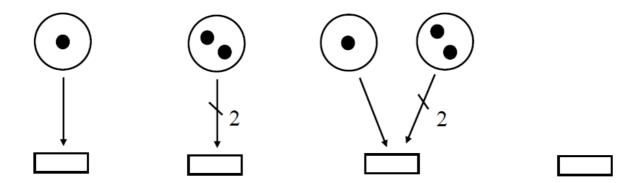
- 9.10 What is true about the distance left to the Rift at the end of the simulation?

- 9.11 What is the average repair time the engineers manage to accumulate?

10. Stochastic Petri Nets [10 points]

10.1. Which transitions are currently enabled?

Some enabled transitions:



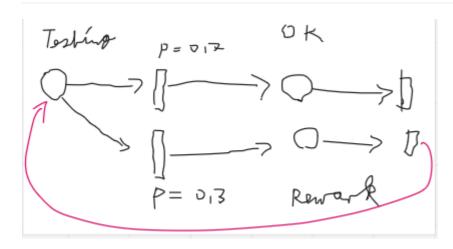
a)

b)

c)

d) (X)

10.2. Which stochastic Petri net describes the following situation in a production system: "After testing, items are either classified as OK with a probability of 0.7 or as Rework with probability 0.3?"



a)

b) (X)

c)

Use the following Petri net to answer questions 10.3 and 10.4.

SPN-firing-first

10.3. Considering the above stochastic Petri net with the marking (1,0,1,0,1,0), the following

marking (1,0,1,0,1,0), the following	
transition(s) could fire first:	
a) A	
b) B (X)	
c) C	
d) D	
e) E	

10.4. Considering the above stochastic Petri net with the marking (0,1?,1?,0?,0?,1), the following

transition(s) could fire first:

a) A

f) F g) G

- b) B
- c) C
- d) D
- e) E
- f) F
- g) G

10.5. Which stochastic Petri net represents the system description: "Friseur Salon mit parallelen Frisieren, Maniküre machen (?)"

```
a) (X)

SPN-join-split-a
b)

SPN-join-split-b
c)
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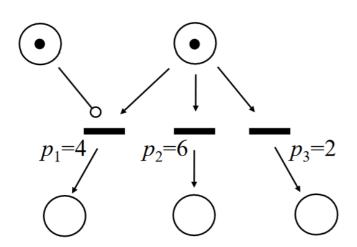
SPN-join-split-d

10.6. The probability of transition B firing is:

Firing Examples

Firing probabilities for an immediate transition:

• The probabilities are computed relative to all currently enabled transitions



$$p_{1}^{*} = 0$$

$$p_{2}^{*} = \frac{p_{2}}{p_{2} + p_{3}}$$

$$p_{3}^{*} = \frac{p_{3}}{p_{2} + p_{3}}$$

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Quasi das nur mit anderen Werten

- a) 0.3
- b) 0.5 (X)
- c) 0.7

10.7. Which pairs of stochastic Petri nets correctly display firing effects of the transition? [2 points]

Before firing

After firing

a)

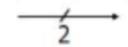
- b)
- c) (falsch)
- d)

10.8. Which of the following statements are true? [2 points]

- a) A token XXXXXXXXXXXXXXXXXXXX
- b) A place XXXXXXXXXXXXXXXXXX
- d) An input arc determines how many tokens destroyed

Input arcs...

- join places to transitions
- are drawn as arrows
- determine enabling of transitions
- determine # tokens destroyed by firing
- can have a multiplicity



11. Discrete Event-based Simulation [10 points]

The following Petri Net describes an electrolysis process: At time 10, the water reservoir (H2O) contains two

units of water and there are 4 units of hydrogen (H2) and 2 units of oxygen (O2) in their respective containers.

This system is to be simulated using a discrete event-based simulator. The SPN and Future-Event-List (FEL) of

the system are:

FEL: 11 electrical Separation

12 Prepare Ignition

The next three duration times for electrical separation are: 3,2,3

The next three duration times for prepare ignition are: XXX

Use the following table to follow the progression of the simulation until time 13.

time

11.1. The next conditional event after time 10 happens at time: [2 points]

- a) 10
- b) 11 (X)
- c) 12
- d) 13

11.2. At time 11 the following happens: [2 points]

- a) Nothing
- b) Electrical Separation & Refill
- c) Refill (X)

11.3. The FEL at time 13 looks like: [2 points]

- a) electrical Separation 14
- b) electrical Separation 14 17
- c) electrical Separation Refill XXXXXXXXXXX
- d) Prepare Ignition electrical Separation electrical Separation

electrical Separation

12 Prepare Ignition

11.4. Which of the following statements are true? [4 points]

- a) Replacing the earth by its center of gravity in a model of the solar system abstraction (nonse)
- c) A customer arriving at a bank conditional event (falsch)
- d) A delay known length (falsch)
- e) An attribute property (X)
- f) The future event list (FEL) contains all scheduled primary events. (X)
- g) A conditional event occur in fure by certain condition XXXX (X)
- h) The system state XXXXXXXX and complete and minimal (X)

12. Agent Based Modelling and Simulation (ABMS) [5 points]

12.1. What are necessary core elements of an agent-based simulation model?

- a) Agent
- b) envirement
- c) Relationships
- d) XXXXXXXX
- e) XXXXXXXX

12.2. What are advantages of agent based simulation?

- a) cognitive and social science
- b) XXXXXXXXXXXXXXX inhomogenenus
- d) XXXXXXXXXXXXXX

12.3. Which of the following statements are true? [3 points]

- b) An agent XXXXXXXXXXXXXX
- c) An agent XXXXXXXXXXXXXX
- d) In a continuous topology, agant move cell to cell.
- f) Agents XXXXXXXX.

13. Verification & Validation [5 points]

13.1. Verification of a simulation program means ...

- a) conceptual model vergleich (X)
- c) xYYYYYYYYYYYYYYYYYYYXx.

13.2 service time (s) wartezeit (w)

ds\dw

- a) is a measure of sensitivity
- b) can help to establish the face validity of a simulation result (X)
- c) is a differential equation that forms part of the simulation model.

13.3. Which of the following statements are true? [3 points]

- a) The Turing test face validity