Introduction to Modeling and Simulation

Implementation / Programming: Random Variate Generation

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Example Characterization / Input Data Modeling: The interarrival times of vehicles to a traffic intersection lane follow an exponential probability distribution with mean $45 = 1 / \mu$

Let the interarrival time random variable be designated by $X$. Then $X$ has an Exponential probability distribution with mean $1 / \mu$

Exponential Probability Distribution
Density function: $f(x) = \mu e^{-\mu x}$ for $x \geq 0$ where mean $= 1 / \mu$
Cumulative Distribution Function: $F(x) = 1 - e^{-\mu x}$ for $x \geq 0$

Typical usage of $F(x)$: $F(x) = \Pr (X \leq x)$ where $x$ is a known value.
Example: What is the probability that $X \leq 30$?

$\Pr(X \leq 30) = F(30) = 1 - e^{-(1/45)30} = 0.4866$

Usage for simulation: Generate random values (i.e., variates) for $X$ in such a way that they form an exponential probability distribution with mean $45$. Use the random values for scheduling the arrivals in the simulation.
A simulation application running on a client or server computer sends an RVG service request as an XML file over the network to the RVG web service provider software running on a server computer.

Random Variate Generation (RVG) Web Service for Stochastic Simulations

Random Variate Generation (RVG) as a Web Application

Random Variate Generation

- **Random Variable** is a real-valued function that maps a sample space into the real line.
  - *Example:* Random variable Interarrival Time \((X)\)

- **Random Variate** is a particular outcome or sample value of a random variable.
  - *Example:* 26 as a particular value of the \(X\) random variable.

- **Random Variate Generation** deals with the generation of random values (e.g., 26, 54, 71, 10, ...) for a given random variable in such a way that the generated values form the probability distribution of the random variable.

- There are basically four fundamental concepts underlying the random variate generation:
  1. Inverse Transformations
  2. Composition
  3. Acceptance/Rejection
  4. Special Properties
For those probability distributions the inverse $F(x)$ of which can be calculated, the following procedure can be used:

1. Generate a proper random number $U$ over $[0,1]$.
2. Set $U = F(x) = \Pr (X \leq x)$
3. Solve for $x$.
4. Deliver $x$ as the random variate.

**NOTE:** Numerical inversion routines for Normal, Gamma, and Beta probability distributions are available.
Example 1: Developing the algorithm for generation of exponentially distributed random variates.

Exponential Cumulative Distribution Function (CDF):

\[ F(x) = 1 - e^{-\mu x} \text{ for } x \geq 0. \quad \text{Mean} = \frac{1}{\mu} \quad \text{Variance} = \frac{1}{\mu^2} \]

- **Step 1:** Generate a proper random number \( Z \) over \([0, 1]\)
- **Step 2:** Set \( Z = F(x) = 1 - e^{-\mu x} \)
- **Step 3:** Solve for \( x \).
  - \( e^{-\mu x} = 1 - Z \)
  - If \( Z \) is a random number over \([0, 1]\), then \( 1 - Z \) is also a random number over \([0, 1]\). Therefore, let \( 1 - Z \) be denoted by \( U \).
  - Take logarithm of each side of the equation above.
  \[ \ln e^{-\mu x} = \ln(U) \rightarrow -\mu x \ln(e) = \ln(U) \quad \text{Since} \ln(e) = 1, \text{we have} \]
  - \( x = -\frac{1}{\mu} \ln(U) \quad \text{NOTE:} \ U \text{ cannot be equal to zero since } \ln(0) = -\infty \)
- **Step 4:** Deliver \( x \) as the random variate.
Algorithm for Exponential Probability Distribution

Algorithm for generation of \textit{exponentially} distributed random variates.

Algorithm (Input: $\text{MEAN} = 1 / \mu$)

- **Step 1:** Generate a proper random number $U$ over $[0, 1]$
- **Step 2:** Set $x = -\text{MEAN} \times \ln(U)$ where $U \neq 0$ since $\ln(0) = -\infty$
- **Step 3:** Deliver $x$ as the random variate.
Inverse Transformations

Example 2: Developing the algorithm for generation of uniformly distributed random variates.

Uniform Cumulative Distribution Function (CDF):

\[ F(x) = \frac{x - a}{b - a} \text{ where } a \leq x \leq b. \]

Mean = \( \frac{a + b}{2} \)  
Variance = \( \frac{(b - a)^2}{12} \)

- **Step 1:** Generate a proper random number \( U \) over \([0, 1]\)
- **Step 2:** Set \( U = F(x) = \frac{x - a}{b - a} \)
- **Step 3:** Solve for \( x \).
  - \( (b - a) U = x - a \)
  - \( x = a + (b - a) U \)
- **Step 4:** Deliver \( x \) as the random variate.
Algorithm for generation of uniformly distributed random variates.

Algorithm (Input: a and b)

- **Step 1:** Generate a proper random number $U$ over $[0, 1]$
- **Step 2:** Set $x = a + (b - a)U$
- **Step 3:** Deliver $x$ as the random variate.
In those cases where the probability distribution of the random variable cannot be identified as one of the known ones AND the volume of collected data is sufficient (large sample size > 100), an “empirical” table look-up generator can be developed.
1. Generate a proper random number $U$ over $[0, 1]$.

2. If $0 \leq U \leq F(x_1)$ deliver $x_1$ otherwise
   if $F(x_1) < U \leq F(x_2)$ deliver $x_2$ otherwise
   if $F(x_2) < U \leq F(x_3)$ deliver $x_3$ otherwise
   ... 
   if $F(x_{n-2}) < U \leq F(x_{n-1})$ deliver $x_{n-1}$ otherwise
   if $F(x_{n-1}) < U \leq 1$ deliver $x_n$
Composition

If CDF is given as:

\[ F(x) = \sum_{j=1}^{N} P_j F_j(x) \quad \text{with} \quad \sum_{j=1}^{N} P_j = 1 \]

Then variates can be generated as:

1. Select \( j \) with probability \( P_j \)
2. Generate \( x \) from \( F_j(x) \)

Example:

\[ f(x) = \begin{cases} 
2x & \text{if } 0 \leq x < 0.5 \\
0.75 & \text{if } 1 \leq x \leq 2 \\
0 & \text{if } \text{elsewhere}
\end{cases} \]
Composition Example

\[ f(x) = \begin{cases} 
2x & \text{if } 0 \leq x < 0.5 \\
0.75 & \text{if } 1 \leq x \leq 2 \\
0 & \text{if elsewhere}
\end{cases} \]

\[ F(x) = P_1F_1(x) + P_2F_2(x) \text{ where } P_1 = 0.25^- \text{ and } P_2 = 1 - P_1 \]

Evaluating \( x \) from part 1:

\[ F_1(x) = \int_0^x 2x \, dx = x^2 = U \quad \rightarrow \quad x = \sqrt{U} \]

where \( U \) is a proper random number over \([0, 0.25^-]\)

Evaluating \( x \) from part 2:

\[ F_2(x) = 0.25 + \int_1^x 0.75 \, dx = 0.25 + 0.75x - 0.75 = Z \quad \rightarrow \quad x = (Z + 0.5) / 0.75 \]

where \( Z \) is a proper random number over \([0.25, 1]\)
Algorithm (Input: $p = 0.25$)

1. Generate a proper random number $V$ over $[0, 1]$.
2. If $V \geq p$, go to Step 4.
3. Generate from part 1: Generate a proper random number $U$ over $[0, 0.25^-]$. Compute $x = \sqrt{U}$ Go to Step 5.
4. Generate from part 2: Generate a proper random number $Z$ over $[0.25, 1]$. Compute $x = (Z + 0.5)/0.75$.
5. Deliver $x$. 

Algorithm for the Composition Example
Assume that a RVG algorithm exists for a probability distribution $g(x)$, which covers the entire $f(x)$, for which we want to develop a RVG algorithm.

**Algorithm:**

1. Generate a random point $(x, v)$ under $g(x)$ using the known RVG algorithm for $g(x)$.

2. If the random point $(x, v)$ falls under $f(x)$, then accept the random point and deliver $x$ as a random variate; otherwise reject the random point and go to Step 1.