

Regenerative Simulation of Stochastic Petri Nets with Discrete and Continuous Timing

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Abstract

We present a regenerative simulation method applicable to a special class of non-Markovian stochastic Petri net (SPN) that may be useful in practice for constructing and solving performance models. Introduced in [1], this special SPN is called a phased delay Petri net (PDPN) and was conceived to allow efficient numerical analysis while increasing the modeling fidelity. The PDPN permits phase-type firing delays in both discrete and continuous time simultaneously in the same model. However, exact numerical analysis requires that the discrete-time transitions be synchronized when active. We propose here, instead, a new regenerative simulation technique that offers efficient analysis of PDPNs where numerical solution by exact means or other (known) types of regenerative simulation is too difficult.

1. Introduction

As far as we know, simulation of phase-type models has not been specifically addressed before in the literature—not surprisingly, since phase-type distributions are typically introduced to allow an exact numerical solution. One might ask: Why simulate models with phase-type probability distributions when completely general distributions could be sampled instead? Well, regenerative simulation of PDPNs is an interesting idea for at least two reasons. First, simulating a PDPN is easy and efficient, as only exponential random variables and uniform random variables between zero and one are needed; the former are used to determine the time until the next phase-change event in continuous time (this time is a constant τ for discrete-time delays), the latter are used to select the next phase from the stochastic transition matrix associated with each phase-type distribution. The second reason is that, unlike general SPNs, PDPNs possess properties that aid the identification of hidden regenerative structures and easier determination of regeneration times.

2. Background

We adopt the standard SPN definitions: a bipartite graph with two finite sets of nodes, places, P , and transitions, T , which are connected by directed arcs. Places can contain tokens and the marking $M \in \mathbb{N}^{|P|}$ denotes the number of tokens in each place. Marking changes occur when an enabled transition fires, possibly after delaying a (finite, random) amount of time, thereby removing tokens from input places and depositing tokens in output places according to the arc multiplicities. We assume that the transition selected to fire is the one with the minimum remaining firing time (RFT) over all enabled transitions.

The marking process, $\{M(\theta) : \theta \geq 0\}$, observes the marking evolution over time. This gives rise to an underlying stochastic process amenable to mathematical analysis. Among the most convenient stochastic processes are the discrete-time Markov chain (DTMC), which results when firing delays are geometrically distributed, and the continuous-time Markov chain (CTMC), which results when firing delays are exponentially distributed. When the applicability of these Markovian models to more complex and realistic systems is questionable, other extensions attempt to incorporate non-Markovian behavior. However, the complexity of exact solutions to non-Markovian processes oftentimes limits the practical usefulness to problems with small dimensions unless simulation is employed.

A phase-type random variable is defined as the time to absorption of a given Markov chain with at least one absorbing state. We let `ph_int` and `ph_real` refer to phase-type random variables (or distributions) in discrete and continuous time, respectively. An absorbing CTMC (DTMC) is used to define a `ph_real` (`ph_int`) distribution, which includes initial state probabilities to be used when sampling the distribution. We let T_{real} denote the set of `ph_real` transitions and T_{int} , the set of `ph_int` transitions. The set T_{zero} contains the immediate transitions with zero firing delays, and $T = T_{\text{real}} \cup T_{\text{int}} \cup T_{\text{zero}}$.

In general, the state of an SPN model is the current

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Networks of Queues Gerald S. Shedler, 2012-12-06 Networks of queues arise frequently as models for a wide variety of congestion phenomena Discrete event simulation is often the only available means for studying the behavior of complex networks and many such simulations are non Markovian in the sense that the underlying stochastic process cannot be represented as a continuous time Markov chain with countable state space Based on representation of the underlying stochastic process of the simulation as a generalized semi Markov process this book develops probabilistic and statistical methods for discrete event simulation of networks of queues The emphasis is on the use of underlying regenerative stochastic process structure for the design of simulation experiments and the analysis of simulation output The most obvious methodological advantage of simulation is that in principle it is applicable to stochastic systems of arbitrary complexity In practice however it is often a decidedly nontrivial matter to obtain from a simulation information that is both useful and accurate and to obtain it in an efficient manner These difficulties arise primarily from the inherent variability in a stochastic system and it is necessary to seek theoretically sound and computationally efficient methods for carrying out the simulation Apart from implementation considerations important concerns for simulation relate to efficient methods for generating sample paths of the underlying stochastic process the design of simulation experiments and the analysis of simulation output

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