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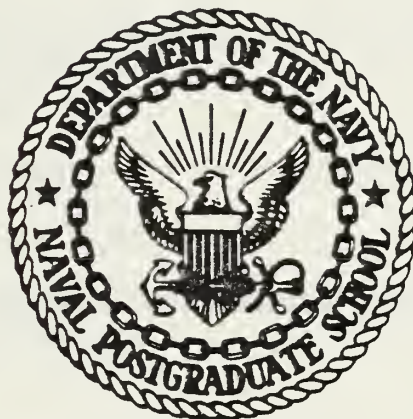
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THESIS

A STUDY OF MULTI-ECHELON
AND MULTI-LOCATION INVENTORY SYSTEM

by

Turgut Büyükkarhan

September 1980

Thesis Advisor:

F. Russell Richards

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lower echelon stock points operated under periodic review policies.

The measure of effectiveness used was to minimize total system costs subject to a constraint on the maximum number of back orders per year.

The results from the mathematical model were used as input values for the simulation and measures of effectiveness were compared. An alternative procedure was proposed and simulated; and the results of the three products were compared.

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A Study of Multi-Echelon
And Multi-Location Inventory System

by

Turgut Büyükkarhan
Lieutenant, Turkish Navy
B.S., Naval Postgraduate School, 1980

Submitted in partial fulfillment of the
requirements for the degree of

MASTER OF SCIENCE IN OPERATIONS RESEARCH

from the
NAVAL POSTGRADUATE SCHOOL
September 1980

ABSTRACT

The reorder point and reorder quantity for a multi-echelon inventory system consisting of two levels were determined through the use of a mathematical model and a computer simulation was used to verify the results.

The main echelon supported two lower echelon stock points and reordered using a continuous review inventory policy. The two lower echelon stock points operated under periodic review policies.

The measure of effectiveness used was to minimize total system costs subject to a constraint on the maximum number of back orders per year.

The results from the mathematical model were used as input values for the simulation and measures of effectiveness were compared. An alternative procedure was proposed and simulated; and the results of the three products were compared.

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I. INTRODUCTION

Despite the fact that all military supply systems and many large civilian corporations have multi-echelon and multi-location inventory systems, few multi-echelon inventory models are currently being used. The policies that have been used are the single echelon and single location inventory policies that attempt to minimize the total variable cost of a single location ignoring total system cost. The difficulties of optimizing a multi-echelon and multi-location inventory system are most likely due to the complexity of demand and the interdependency among the units in different echelons.

A mathematical model for a multi-echelon and multi-location inventory system is developed in Chapter II. The objective of this model is to minimize the total annual variable costs subject to a maximum allowable number of back orders per year for the entire system. This model consists of one first echelon location operating under a continuous review policy and two second echelon systems which operate under periodic review policies. An example is presented to obtain numerical results.

In Chapter III, a computer model is developed to simulate the multi-echelon, multi-location system. This simulation model was used to check the results obtained from

the mathematical model and to demonstrate the interaction between echelons. Graphical plots are generated which show the inventory position of each entity in the model.

In Chapter IV, comparisons are made of the simulation results and the results obtained from the mathematical model. The comparisons suggest some modifications to the operating policy.

The system was simulated again using the modified operating policy and substantial improvements in the effectiveness of the multi-echelon system were observed. These results are described in Chapter V.

Chapter VI summarizes the results of the research and concludes with some suggestions for additional research.

II. A PROBABILISTIC MATHEMATICAL MODEL FOR MULTI-ECHELON INVENTORY SYSTEM

A. DESCRIPTION OF MODEL

In this model there are three systems. One of these systems represents the highest echelon and is called the Main System. The other two, at separate locations, are the lower echelon and are called System One and System Two, respectively. Each system carries its own inventory, and receives random demands. System One and System Two are dependent upon the Main System but independent of each other. System One and System Two can only be resupplied by the Main System. In other words, they cannot order from any other suppliers. The Main System replenishes stocks by placing orders to external suppliers.

B. OBJECTIVE OF MODEL

The objective of this model is to minimize the total expected annual variable costs of three systems subject to a specified expected number of total back orders per year. In fact, this is the same as minimization of total yearly variable costs subject to a specified minimum level of customer satisfaction.

Based on these objectives, decision variables for each system will be calculated to achieve optimum levels for the entire multi-echelon supply system.

C. ASSUMPTIONS OF THE PROBABILISTIC MATHEMATICAL MODEL

1. Main System

It is assumed that the Main System under consideration consists of a single installation which utilizes transaction reporting. This system is governed by a (Q, r) type policy with back orders.

The assumptions in addition to the continuous review assumption are:

a. The cost of operating the information processing system is independent of Q (reorder quantity) and r (reorder point).

b. The unit cost C of the item is a constant independent of Q.

c. The back-order cost is constant (Π), per unit back ordered regardless of the length of time the back-orders exist.

d. There is never more than a single order outstanding. This assumption implies that when the reorder point is reached, there are no orders outstanding; therefore, the inventory position is equal to the net inventory. Thus, the reorder point will be the same regardless of whether it is based on the inventory position or net inventory.

e. Procurement lead times are independent and identically distributed (i.i.d) random variables with a gamma distribution.

f. All variables are treated as continuous.

g. The demands are Poisson distributed with the mean number of demands per year a constant λ_m .

h. The reorder point, r , which is based on the inventory position is positive.

With a back orders constraint, it is infeasible to wait until back orders exist before placing an order. Because of this and assumption (d) there will be no back orders outstanding at the reorder point. As was discussed in assumption (d), at the reorder point, the inventory position is equal to the on-hand inventory.

For this model, any one of the three inventory levels on hand, net, or inventory position can be used to define the reorder point; and the reorder point has the same value for any one of them. It should also be noted that to use the on-hand level it must be assumed that after an order arrives, it is sufficient to fill all back orders and raise the on-hand inventory level above the reorder point. If this ever failed to happen, the reorder point would never be reached again and the system would continue to accumulate back orders indefinitely.

When the reorder point is thought of in terms of the inventory position of the system, then assumption (d) guarantees that the on-hand inventory will always exceed the reorder point when an order arrives; otherwise, it would not be possible to have only a single order outstanding.

2. System One

This system, which is at the lower echelon, is governed by a periodic review policy. The operating doctrine is the most widely used type of periodic review which is the order up to R policy. All demands which occur when the system is out of stock are back ordered.

For this periodic review system the time between reviews will be denoted by T , and at each review time a sufficient quantity is ordered to bring the inventory position of the system up to a level, R , regardless of the amount of on-hand inventory. This policy dictates that at review times even if the inventory position is $R-1$, only one item must be ordered to bring the inventory position up to R , ignoring the high cost of placing the order. Despite its appearance of being illogical, this assumption simplifies the formulation of the system and is very unlikely to occur on high demand items. When an item experiences zero demand in a review period, there is no need for order because the inventory position is already at R .

The other assumptions are:

- a. The cost, J , of making a review is independent of the variables R and T .
- b. The unit cost, C , of the item is constant and independent of the quantity ordered.

c. Back orders are incurred only in very small quantities. This implies that when an order arrives, it is almost always sufficient to meet any outstanding back orders.

d. The backorder cost is constant, Π , per unit back ordered regardless of the length of time the back order exists.

e. Procurement lead times are i.i.d random variables with a gamma distribution.

f. Orders are received in the same sequence in which they were placed. It should be noted that for (Q, r) models, the two assumptions that orders were received in the sequence placed and that lead times are i.i.d random variables could not both hold rigorously, since there exists a positive probability that two successive orders could be separated by an arbitrarily short time interval. In this model, orders can never be more closely spaced than by an interval of length T . If T is large enough, it is possible, provided that there is a sufficiently small range of variation in the lead time, that both assumptions hold simultaneously.

g. The demands are Poisson distributed with mean, λ .

h. All variables are treated as continuous.

3. System Two

This system is identical to, but independent of, System One.

D. ANALYTICAL SOLUTION TO THE MODEL

As was mentioned previously, the objective of the model is to minimize total system costs subject to a constraint on the number of back orders per year.

The determination of various annual costs of each system may be made independently and placed into a common cost formula. Instead of doing this independently, it is better to find a main system cost expression, System One cost expression and System Two cost expression, and then to add them to each other to determine the total cost formulation and then use this formulation as the objective function of total system. The systems are actually tied together through the constraint on the number of back orders.

For the following notation, the subscript m will indicate that the variables being subscripted belong to the Main System where 1 and 2 indicate System One and System Two, respectively.

The costs that are of interest in this model for each system are the cost of placing an order, the cost of carrying inventory and back order costs.

1. Main System

As was discussed previously, the Main System has a transactions reporting policy or (Q, r) model.

In a continuous review system, a period is defined as the length of time between the receipt of two successive procurements. This time period is a random variable. Because the procurement lead times are random variables, the number of demands for a fixed time are random variables; and the number of items demanded per demand are also random variables. The review period is also a random variable. In the following material, we itemize the costs.

a. Procurement Cost

λ_m = Expected number of demands per year

Q_m = Order quantity

$\frac{\lambda_m}{Q_m}$ = Average number of procurements per year

A_m = Procurement cost per cycle

$\frac{\lambda_m}{Q_m} A_m$ = Procurement cost per year

b. Inventory Carrying Costs

Because of randomness, it is possible to accumulate a large number of back orders at the end of a cycle. To prevent this from occurring, it is advisable to provide a safety stock to buffer the system from excessive numbers

of back orders. The safety stock is the expected amount of stock on hand when an order arrives. The actual amount of stock on hand when a shipment arrives is clearly random.

$$S_m = \text{Mean value of on-hand stock when an order arrives}$$

After an order arrives, the expected on-hand inventory increases to $Q+S$ and is reduced to a value of S on the average just before the next order arrives. Therefore, the average on-hand inventory per cycle is:

$$\frac{(Q+S_m)}{2} + \frac{S_m}{2} = \frac{Q}{2} + S_m$$

To write S_m in terms of the reorder point, r_m , let us first assume that the lead time τ_m is fixed. Let

$$\xi_{\tau}(x; r_m) = r_m - x \text{ be the net inventory at the time an order arrives,}$$

where x

is the number of units demanded in lead time τ_m . Then,

$$S_m = E_{\tau_m} [\text{Net inventory}] = \int_0^{\infty} \xi_{\tau_m}(x; r_m) f(x; \tau_m) dx$$

where $f(x; \tau_m)$ = Density function of demand in time τ_m

$$S_m = \int_0^{\infty} (r_m - x) f(x; \tau_m) dx = r_m \int_0^{\infty} f(x; \tau_m) dx - \int_0^{\infty} x f(x; \tau_m) dx$$

$S_m = r_m - \mu_m$ where $\mu_m =$ Expected lead time demand.

$$\text{Then } \frac{Q_m}{2} + S_m = \frac{Q_m}{2} + r_m - \mu_m$$

I = Inventory carrying charge

C = Cost of an item

$$\text{Total holding cost/year} = IC \left(r_m - \mu_m + \frac{Q_m}{2} \right)$$

c. Stockout Costs

$$\text{Let us define } \eta_{\tau_m}(x; r_m) = \begin{cases} 0 & \text{if } x - r_m < 0 \\ x - r_m & \text{if } x - r_m \geq 0 \end{cases}$$

where $\eta_{\tau_m}(x; r_m)$ is the number of back orders per cycle.

If $\bar{\eta}_m(r_m) =$ expected number of back orders per cycle, then

$$\begin{aligned} \bar{\eta}_m(r_m) &= \int_0^{\infty} \eta_{\tau_m}(x; r_m) h(x) dx = \int_0^{\infty} (x - r_m) h(x) dx \\ &= \int_{r_m}^{\infty} xh(x) dx - r_m H(r_m) \text{ where } H(r_m) = P[X > r_m] \end{aligned}$$

and $h(x) =$ marginal distribution of leadtime demand.

Therefore, the expected number of back orders/year =

$$\frac{\lambda_m}{Q_m} \left[\int_{r_m}^{\infty} xh(x) dx - r_m H(r_m) \right]$$

and the expected cost of back orders/year =

$$\frac{\Pi_m \lambda_m}{Q_m} \left[\int_{r_m}^{\infty} xh(x) dx - r_m H(r_m) \right]$$

All the terms in the average annual variable cost K_m have now been found:

$$K_m = \frac{\lambda_m}{Q_m} A_m + IC \left[\frac{Q_m}{2} + r_m - \mu_m \right] + \frac{\Pi \lambda_m}{Q_m} \left[r_m \int_{r_m}^{\infty} x h(x) dx - r_m H(r_m) \right]$$

2. System One and System Two

It was stated in the assumptions that System One and also System Two both follow a periodic review policy with an order up to R stockage policy. Since System One and System Two are identical to each other; the equations will be derived only for System One.

For convenience, a period is assumed to be the time between the receipt of two successive orders rather than between the placement of two successive orders. Costs are described as follows:

a. Ordering and Reviewing Costs

J = Reviewing cost/cycle

A = Ordering cost/cycle

$$\text{Ordering and reviewing cost/year} = \frac{J_1 + A_1}{T_1}$$

where T_1 is the period length defined in units of years.

b. Inventory Carrying Cost

The expected net inventory just prior to the arrival of an order is $R_1 - \mu_1 - \lambda_1 T_1$, where μ_1 = mean demand during lead time.

The mean rate of demand remains constant over time and the expected demand per period must be the expected

amount ordered, i.e., $\lambda_1 T_1$. If the expected net inventory immediately after the arrival of a procurement is $R_1 - \mu_1$, it is therefore $R_1 - \mu_1 - \lambda_1 T_1$ just prior to the arrival of a procurement.

The expected unit years of storage incurred per period is

$$T_1 \left[\frac{1}{2} (R_1 - \mu_1) + \frac{1}{2} (R_1 - \mu_1 - \lambda_1 T_1) \right] = T_1 \left[R_1 - \mu_1 - \frac{\lambda_1 T_1}{2} \right]$$

and average inventory carrying cost/year = IC $\left[R_1 - \mu_1 - \frac{\lambda_1 T_1}{2} \right]$.

c. Stockout Costs

First we assume the case where the procurement lead time is constant τ . An order placed at time t will arrive in the system at time $t + \tau$, and the next procurement will arrive in the system at time $t + \tau + T_1$. After the order is placed at time t , the inventory position of the system is R_1 . It is necessary to compute the expected number of back orders occurring between $t + \tau$ and $t + \tau + T_1$. A back order will occur in this period under assumption c if and only if the demand in the time period $\tau + T_1$ exceeds R_1 . Assumption c also assures that after the arrival of the order placed at time t , there will be no remaining back orders, and therefore they must all occur between times $t + \tau$ and $t + \tau + T_1$. Consequently the expected number of back orders incurred per period is

$$R_1 \int_{R_1}^{\infty} (x-R_1) f(x; \tau + T_1) dx \text{ where}$$

$f(x; \tau + T_1)$ = Demand distribution during time $\tau + T_1$.

When lead time is random with density $g(\tau_1)$ with τ_{\min} and τ_{\max} being lower and upper limits respectively and τ_1 and τ_2 , the lead times for the orders placed at times t and $t + T_1$, respectively, the expected number of back orders incurred per period is:

$$\int_{\tau_{\min}}^{\tau_{\max}} \int_{\tau_{\min}}^{\tau_{\max}} R_1 \int_{R_1}^{\infty} (x-R_1) f(x; \tau_2+T_1) g(\tau_2) g(\tau_1) dx d\tau_2 d\tau_1$$

$$= R_1 \int_{R_1}^{\infty} (x-R_1) \hat{h}(x; T_1) dx$$

where $\hat{h}(x; T_1) = \int_{\tau_{\min}}^{\tau_{\max}} f(x; \tau_2+T_1) g(\tau_2) d\tau_2$ which is the

demand distribution during time $\tau_2 + T_1$ when lead time is a random variable with density function $g(\tau_2)$. The average number of back orders incurred per year is;

$$E_1(R_1, T_1) = \frac{1}{T_1} R_1 \int_{R_1}^{\infty} (X-R_1) \hat{h}(X; T_1) dx \text{ and the average}$$

back order cost per year equals to $\Pi_1 E_1(R_1, T_1)$ and

$\bar{n}_1(r) = T_1 E_1(R_1, T_2)$ is the expected number of back orders per period.

Finally, the annual variable cost of System One is:

$$K_1 = \frac{L_1}{T_1} + IC \left[R_1 - \mu_1 - \frac{\lambda_1 T_1}{2} \right] + \Pi_1 E_1 (R_1, T_1) \text{ and}$$

likewise the annual variable cost of System Two is:

$$K_2 = \frac{L_2}{T_2} + IC \left[R_2 - \mu_2 - \frac{\lambda_2 T_2}{2} \right] + \Pi_2 E_2 (R_2, T_2)$$

where $L_i = J_i + A_i$.

3. Objective Function and Constraints

The objective function of the model consists of the total annual variable costs of each system. Therefore;

$K = K_m + K_1 + K_2$ which is equal to the minimization of;

$$\begin{aligned} K = & \frac{\lambda_m}{Q_m} A_m + IC \left[\frac{Q_m}{2} + r_m - \mu_m \right] + \frac{\Pi_m \lambda_m}{Q_m} \bar{\eta}_m (r) + \frac{L_1}{T_1} \\ & + IC \left[R_1 - \mu_1 - \frac{\lambda_1 T_1}{2} \right] + \frac{\Pi_1}{T_1} \bar{\eta}_1 (r) + \frac{L_2}{T_2} + IC \left[R_2 - \mu_2 - \frac{\lambda_2 T_2}{2} \right] \\ & + \frac{\Pi_2}{T_2} \bar{\eta}_2 (r) \end{aligned}$$

subject to $\frac{\lambda_m}{Q_m} \bar{\eta}_m (r) + \frac{1}{T_1} \bar{\eta}_1 (r) + \frac{1}{T_2} \bar{\eta}_2 (r) \leq b$

where b is the specified total maximum number of back orders per year for the entire system.

The problem at hand is to calculate the optimum values of $Q_m, r_m, R_1, T_1, R_2, T_2$. Since the objective function and the constraint are non-linear functions of the

decision variables, we solve the problem using the Lagrange multiplier approach.

4. Optimum Values of Operating Variables

After including the Lagrange multiplier in the formulation, the new objective function becomes:

Minimize

$$\begin{aligned}
 L = & \frac{\lambda_m}{Q_m} A_m + IC \left[\frac{Q_m}{2} + r_m - \mu_m \right] + \frac{\Pi_m \lambda_m}{Q_m} \bar{\eta}_m(r) + \frac{L_1}{T_1} \\
 & + IC \left[R_1 - \mu_1 - \frac{\lambda_1 T_1}{2} \right] + \frac{\Pi_1}{T_1} \bar{\eta}_1(r) + \frac{L_2}{T_2} + IC \left[R_2 - \mu_2 - \frac{\lambda_2 T_2}{2} \right] \\
 & + \frac{\Pi_2}{T_2} \bar{\eta}_2(r) - \theta \left[\left(\frac{\lambda_m}{Q_m} \bar{\eta}_m(r) + \frac{1}{T_1} \bar{\eta}_1(r) + \frac{1}{T_2} \bar{\eta}_2(r) \right) - b \right]
 \end{aligned}$$

where θ is the Lagrange multiplier. It is through this Lagrange multiplier that the three systems are linked together mathematically.

The optimum values of the unknown variables can be found by taking the derivatives of the objective function with respect to $Q_m, R_m, R_1, T_1, R_2, T_2, \theta$; equating them to zero; solving the equations simultaneously; and ensuring the Kuhn-Tucker conditions are satisfied.

The derivatives were taken with respect to $Q_m, r_m, R_1, R_2, \theta$. A different procedure was utilized to find T_1 and T_2 .

The derivatives:

$$L_{Q_m} = \frac{\partial L}{\partial Q_m} = -\frac{\lambda_m A_m}{Q_m^2} + \frac{IC}{2} - \frac{\lambda_m}{Q_m^2} \bar{\eta}_m(r) (\Pi_m - \theta) = 0$$

$$L_{r_m} = \frac{\partial L}{\partial r_m} = IC - \frac{\lambda_m}{Q_m} \hat{H}_m(r) (\Pi_m - \theta) = 0$$

$$L_{R_1} = \frac{\partial L}{\partial R_1} = IC - \frac{1}{T_1} H_1(R_1, T_1) (\Pi_1 - \theta) = 0$$

$$L_{R_2} = \frac{\partial L}{\partial R_2} = IC - \frac{1}{T_2} H_2(R_2, T_2) (\Pi_2 - \theta) = 0$$

$$L_{\theta} = \frac{\partial L}{\partial \theta} = \left[\left(\frac{\lambda_m}{Q_m} \bar{\eta}_m(r) + \frac{1}{T_1} \bar{\eta}_1(r) + \frac{1}{T_2} \bar{\eta}_2(r) \right) - b \right] = 0$$

The Kuhn-Tucker conditions:

$$L_{Q_m} \geq 0 \quad Q_m \cdot L_{Q_m} = 0 \quad Q_m \geq 0 \quad g \leq 0$$

$$L_{r_m} \geq 0 \quad r_m \cdot L_{r_m} = 0 \quad r_m \geq 0 \quad \theta \cdot g = 0$$

$$L_{R_1} \geq 0 \quad R_1 \cdot L_{R_1} = 0 \quad R_1 \geq 0 \quad \theta \leq 0$$

$$L_{R_2} \geq 0 \quad R_2 \cdot L_{R_2} = 0 \quad R_2 \geq 0$$

$$\text{where } g = \frac{\lambda_m}{Q_m} \bar{\eta}_m(r) + \frac{1}{T_1} \bar{\eta}_1(r) + \frac{1}{T_2} \bar{\eta}_2(r) - b$$

Therefore the following Kuhn-Tucker conditions must be satisfied:

$$-\frac{\lambda_m A_m}{Q_m^2} + \frac{IC}{2} - \frac{\lambda_m}{Q_m} \bar{n}_m(r) (\Pi_m - \theta) \geq 0$$

$$IC - \frac{\lambda_m}{Q_m} \hat{H}_m(r) (\Pi_m - \theta) \geq 0$$

$$IC - \frac{1}{T_1} \hat{H}_1(R_1, T_1) (\Pi_1 - \theta) \geq 0$$

$$IC - \frac{1}{T_2} \hat{H}_2(R_2, T_2) (\Pi_2 - \theta) \geq 0$$

$$-\frac{\lambda_m A_m}{Q_m} + \frac{IC Q_m}{2} - \frac{\lambda_m}{Q_m} \bar{n}_m(r) (\Pi_m - \theta) = 0$$

$$IC r_m - \frac{\lambda_m r_m}{Q_m} \hat{H}_m(r) (\Pi_m - \theta) = 0$$

$$IC R_1 - \frac{R_1}{T_1} \hat{H}_1(R_1, T_1) (\Pi_1 - \theta) = 0$$

$$IC R_2 - \frac{R_2}{T_2} \hat{H}_2(R_2, T_2) (\Pi_2 - \theta) = 0$$

$$Q_m \geq 0$$

$$r_m \geq 0$$

$$R_1 \geq 0$$

$$R_2 \geq 0$$

$$\frac{\lambda_m}{Q_m} \bar{n}_m(r) + \frac{1}{T_1} \bar{n}_1(r) + \frac{1}{T_2} \bar{n}_2(r) - b \leq 0$$

$$\theta \left[\frac{\lambda_m}{Q_m} \bar{n}_m(r) + \frac{1}{T_1} \bar{n}_1(r) + \frac{1}{T_2} \bar{n}_2(r) - b \right] = 0$$

$$\theta \leq 0$$

From these equations and conditions the optimum values of the unknown variables can be simplified to the following form and the exact values can be found by solving these equations simultaneously:

$$\hat{H}_m(r) = \frac{IC Q_m}{(\bar{\Pi}_m - \theta) \lambda_m}$$

$$Q_m = \frac{\sqrt{2\lambda_m [A_m + \bar{n}_m (\bar{\Pi}_m - \theta)]}}{IC}$$

$$\hat{H}_1 (R_1, T_1) = \frac{IC T_1}{(\bar{\Pi}_1 - \theta)}$$

$$\hat{H}_2 (R_2, T_2) = \frac{IC T_2}{(\bar{\Pi}_2 - \theta)}$$

The procedure to find T_1 and T_2 and subsequently R_1 and R_2 is through iteration and trial and error. This is not unreasonable. In realistic cases other considerations not modelled here usually dictate the length of a period. In most cases the systems control a large number of different items and the same period length is used for each item. Thus, the period length is usually some convenient calendar or financial period, such as a month or a quarter. The procedure we use is shown in the following example.

E. EXAMPLE PROBLEM

1. Additional Assumptions

For this example it is assumed that each system has Poisson arrivals independent of each other. The customers

demand only one item at a time. System One and System Two are resupplied only from the main system and the main system is resupplied from outside suppliers. To be more realistic it is also assumed that the procurement lead-times have a gamma distribution with different mean and variances.

The λ 's will be assumed daily demand or arrival rate per day rather than yearly values.

2. Input Values

Before providing the input values, some clarifications must be provided regarding the demand at the main system. When it is stated that $\lambda_m = 4/\text{day}$, $\lambda_1 = 3/\text{day}$ and $\lambda_2 = 1/\text{day}$. These represent the mean number of demands which arrive each day directly at the respective systems. However, since all demands at Systems One and Two eventually must filter up to the main system, the cumulative demand at the main system has an expected value of $\lambda_1 + \lambda_2 + \lambda_m = 8$. The main system supports not only Systems One and Two, but also has its own customer demands. The model assumes that the demand at the main system is the superposition of the direct demands at the main system and Systems One and Two. However, since the actual demands placed on the main system in the lower echelon are batched, the demand variability is much greater than would be expected by the superposition process. We will evaluate the seriousness of our assumption about the demand process at the main system with the simulation model described in the next chapter.

In this example the input values for each system are;

a. Main System

$\lambda_m = 8/\text{day}$ (considering the individual customer arrivals and the remainder being Systems One and Two average demands)

$$C = \$50/\text{item}$$

$$I = 0.23$$

$$\Pi_m = \$5$$

$$A_m = \$500$$

b. System One

$$\lambda_1 = 3/\text{day}$$

$$C = \$50/\text{item}$$

$$I = 0.23$$

$$\Pi_1 = \$5$$

$$A_1 = \$100$$

$$J_1 = \$100$$

c. System Two

$$\lambda_2 = 1/\text{day}$$

$$C = \$50/\text{item}$$

$$I = 0.23$$

$$\Pi_2 = \$5$$

$$A_2 = \$100$$

$$J_2 = \$100$$

The total system is expected not to exceed
 $b = 175$ total number of back orders at the end of a year.

3. Solution Procedure and Results

It was assumed that for each system, procurement lead times are gamma distributed random variables.

The gamma distribution is defined as:

$$g(t) = \frac{1}{\Gamma(\alpha) \beta^\alpha} t^{\alpha-1} e^{-\frac{t}{\beta}} \quad \text{with}$$

$$\mu = \alpha \cdot \beta \quad \text{and}$$

$$\text{Var} = \alpha \cdot \beta^2$$

We need the lead-time demand distribution for the case in which lead times are gamma distributed and the process generating demands is Poisson. This is derived below.

The Poisson distribution is

$$f(x) = \frac{(\lambda t)^x e^{-\lambda t}}{x!} \quad \text{and the demand distribution}$$

during lead time is:

$$\begin{aligned} f(x; \tau) &= \int_0^\infty f(x) g(t) dt \\ &= \int_0^\infty \frac{(\lambda t)^x e^{-\lambda t}}{x!} \frac{t^{\alpha-1} e^{-t/\beta}}{\Gamma(\alpha) \beta^\alpha} dt \\ &= \frac{\lambda^x}{\Gamma(\alpha) \beta^\alpha x!} \int_0^\infty t^{\alpha-1+x} e^{-(\frac{1}{\beta} + \lambda)t} dt \end{aligned}$$

$$= \frac{\lambda^x}{\Gamma(\alpha) \beta^\alpha x!} \frac{\Gamma(\alpha+x)}{(\frac{1}{\beta} + \lambda)^{\alpha+x}} \int_0^\infty \frac{(\frac{1}{\beta} + \lambda)^{\alpha+x} t^{\alpha-1+x} e^{-(\frac{1}{\beta} + \lambda)t}}{\Gamma(\alpha+x)} dt$$

$$\int_0^\infty \frac{(\frac{1}{\beta} + \lambda)^{\alpha+x} t^{\alpha-1+x} e^{-(\frac{1}{\beta} + \lambda)t}}{\Gamma(\alpha+x)} dt = 1 \quad \text{so}$$

$$f(x; \tau) = \frac{\lambda^x}{\Gamma(\alpha) \beta^\alpha x!} \frac{\Gamma(\alpha+x)}{(\frac{1}{\beta} + \lambda)^{\alpha+x}}$$

$$= \frac{\Gamma(\alpha+x)}{\Gamma(\alpha) x!} \left[\frac{\lambda}{(\frac{1}{\beta} + \lambda)} \right]^x \left[\frac{\frac{1}{\beta}}{\frac{1}{\beta} + \lambda} \right]^\alpha$$

$$= \binom{\alpha+x-1}{x} \left[\frac{\lambda}{\frac{1}{\beta} + \lambda} \right]^x \left[\frac{\frac{1}{\beta}}{\frac{1}{\beta} + \lambda} \right]^\alpha$$

$$= \binom{\alpha+x-1}{x} (1-\rho)^x \rho^\alpha$$

$$\mu = \frac{\alpha(1-\rho)}{\rho} = \frac{\alpha(1 - \frac{1/\beta}{1/\beta + \lambda})}{\frac{1/\beta}{1/\beta + \lambda}} = \lambda\alpha\beta$$

$$\text{Var} = \frac{\alpha(1-\rho)}{\rho^2} = \frac{\alpha(1 - \frac{1/\beta}{1/\beta + \lambda})}{\frac{1/\beta}{1/\beta + \lambda}} = \lambda\alpha\beta(1+\lambda\beta)$$

In fact this is a Negative Binomial distribution

with

$$\rho = \frac{1/\beta}{1/\beta + \lambda} .$$

The parameters α and β for each system are:

$$\alpha_m = 12.8 \qquad \alpha_1 = 5.43 \qquad \alpha_2 = 2.5$$

$$\beta_m = 3.125 \qquad \beta_1 = 4.6 \qquad \beta_2 = 6.$$

The main system has a Negative Binomial distributed lead time demand with parameters:

$$\mu_m = 8 \cdot (12.8) (3.125) = 320$$

$$\text{var}_m = 8 \cdot (12.8) (3.125) [1 + 8 \cdot (3.125)] = 8320$$

System One has the parameters:

$$\mu_1 = 3 \cdot (5.43) \cdot (4.6) = 74.934$$

$$\text{var}_1 = 3 \cdot (5.43) (4.6) [1 + 3(4.6)] = 1109.0232$$

System Two has the parameters:

$$\mu_2 = 1 \cdot (2.5) \cdot 6 = 15$$

$$\text{var}_2 = 1 \cdot (2.5) \cdot 6 [1 + 1(6)] = 105$$

Because the negative binomial is computationally intractable, we use the normal approximation for the calculation of lead time demand probabilities. The normal distributions are assumed to have the same mean and variance as the negative binomial distributions they replace.

To solve this example problem, it is necessary to make an initial estimate for the Lagrange multiplier θ

which must be less than or equal to zero. After the initial estimate if the total number of back orders per year exceeds b , then the absolute value of θ should be increased gradually until the number of back orders converges to b .

For this problem $\theta = -1.5$ works very well. For the main system the formulas are:

$$Q_m = \sqrt{2\lambda_m [A_m + \bar{n}_m(r) (\pi_m - \theta)] / IC}$$

$$H_m(r) = \frac{Q_m IC}{(\pi_m - \theta) \lambda_m} = P [X \geq r_m]$$

Q_m is calculated to be 550 and

$$H_m(r) = P [X \geq r_m] = \frac{550 (0.23) \cdot 50}{(5+1.5) 2920} = 0.3332455216$$

From the inverse standard normal distribution TI-59 calculator program (Appendix G), the reorder level at the main system is found to be:

$$r_m = \sigma_m \cdot (0.4305333395) + \mu_m = 359.2706827$$

$$\bar{n}_m(r) = (\mu_m - r_m) H_m(r) + \sigma_m \phi\left(\frac{r_m - \mu_m}{\sigma_m}\right)$$

where ϕ is the functional value of standard normal distribution at 0.4305333395

$$\bar{n}_m(r) = 20.08139334. \text{ Using this value in the } Q_m$$

formula yields

$$Q_m = \frac{\sqrt{2.2920 [500 + 20.08139334 (5 + 1.5)]}}{(0.23) \cdot 50} = 568.84$$

which is not equal to the first estimated value. If Q_m is taken 569 then:

$$H_m(r) = \frac{569 (0.23) \cdot 50}{(5 + 1.5) 2920} = 0.3447576396$$

$$r_m = \sigma_m (0.399071201) + \mu_m = 356.4008941$$

$$\bar{\eta}_m(r) = 21.05458646$$

Using this value in the Q_m formula yields

$$Q_m = \frac{\sqrt{2.2920 [500 + 21.05438646 (5 + 1.5)]}}{(0.23) \cdot 50} = 568.69$$

which is very close to the initial Q_m value. A summary of the results for the main system follows:

$$Q_m = 569$$

$$S_m = 36.400891$$

$$\bar{\eta}_m(r) = 21.05438646/\text{period}$$

$$\bar{\eta}_m(r) = 108.047115/\text{year}$$

$$K_m = \$6796.50/\text{year}$$

To solve for the optimum values for Systems One and Two a different procedure is followed. The total annual cost of Systems One and Two is a convex function of the period length T . For different values of T there are different total annual

cost values. The minimum of these values is the optimum total annual variable cost and the corresponding T and R values are the optimum operating values. A TI-59 program was written to perform the line search for the best value of T. The program is found in Appendix G. User information and the features of the program are also in the same appendix. This program evaluates the R value, safety stock, back orders per period, back-orders per year, annual reviewing and ordering cost, annual holding cost, annual back order cost, and finally, the total annual cost.

Using this program the optimum values for Systems One and Two are:

$$\begin{aligned}
 R_1 &= 306.809389 \\
 T_1 &= 2.39 \text{ months (72.6958 days)} \\
 S_1 &= 13.78788901 \\
 \bar{n}_1(r) &= 8.670289086/\text{period} \\
 \bar{n}_1(r) &= 43.53283223 \\
 K_1 &= \$2634.41/\text{year} \\
 \\
 R_2 &= 134.9807003 \\
 T_2 &= 4.07 \text{ months (123.7958333 days)} \\
 S_2 &= 0 \\
 \bar{n}_2(2) &= 8.13480099/\text{period}
 \end{aligned}$$

$$\bar{\eta}_2(r) = 23.98467122/\text{year}$$

$$K_2 = \$1377.56/\text{year}$$

The total back orders per year are:

$$\begin{aligned}\bar{\eta}_m(r) + \bar{\eta}_1(r) + \eta_2(r) &= 108.047 + 43.532 + 23.984 \\ &= 175.56\end{aligned}$$

which is the same as $b = 175.56$.

The total annual variable cost is:

$$K = K_m + K_1 + K_2 = 6796.50 + 2634.41 + 1377.56$$

$$K = \$10808.47.$$

III. COMPUTER SIMULATION FOR MULTI-ECHELON MULTI-LOCATION SINGLE ITEM INVENTORY SYSTEM

To check the analytical results, a computer simulation was written which uses the same operating assumptions and input parameters that were made for the analytical model. This model, however, simulates the real world more accurately since some of the simplifying assumptions required to obtain analytical results were not necessary in the simulation. Also, the demands placed at the main system from the lower echelon systems were batched as in the real world.

A. DESCRIPTION OF THE SIMULATION MODEL

As in the analytical case, there are three systems in the simulation model; the main system, System One and System Two. The flow charts of this program are in Appendix A.

1. Main System

This system uses a continuous review policy. When the stock level reaches the reorder point, it orders the amount Q . The decision variable for reordering is the inventory position. When an order is placed, the inventory position increases by an amount of Q . If the new inventory position is less than the reorder point, the system places an additional order for another amount of size Q . Then the

inventory position increases with one more Q . This continues until the inventory position exceeds r . The order policy is thus (nQ, r) . N is the smallest integer that will make the inventory position higher than the reorder point.

There are independent customer arrivals to the main system and also group demands that are placed by System One and System Two when those systems replenished their stocks at the end of their periods.

The number of units demanded per requisition is one. The number of units demanded for resupply to the lower echelon systems is random depending on the demands at the lower echelon systems and the parameters R_1, R_2 . The program is capable of allowing geometrically distributed quantities demanded per requisition. Back orders at the main system are satisfied by filling the back orders to individual customers first followed by filling any back orders due to System One and System Two on a first-come, first-served basis.

When a demand occurs from the lower echelon systems for which there is not sufficient on-hand inventory at the main system, the maximum amount is filled and the rest is put into the back order queue. As soon as a shipment arrives at the main system, the back orders are filled. The times between the customer arrivals are independent of each other and exponentially distributed. The lead times are also independent of each other and gamma distributed.

2. System One and System Two

Both systems operate identically. The only difference might be in the values of the system parameters. They have the same periodic review policy which is: order up to R at each review time. The program is also capable of making a decision at each review time regarding the placement of an order if the inventory position is less than or equal to a threshold value, is an (r,R) policy. If r is taken to be $R-1$, then the system orders up to R at each review time even if there is only one demand in a period.

The times between customer arrivals are independent of each other and exponentially distributed. The number of units demanded per requisition is one. The lead times are independent of each other and gamma distributed.

B. HOW TO USE THE PROGRAM

Two simulations are given in Appendix C and Appendix D. The programs differ primarily in the type of output that is generated. The program given in Appendix C produces a Versatec plot output showing the inventory position for the main system and the lower echelon systems. A simulated period of up to 4 or 5 years can be run with a Class K job.

On the Versatec output for each system, there are two plots: one plot has a small triangle at each point representing the inventory position. The second plot represents the net inventory. The first figure shows the main system

values, the second figure shows the System One values and the third figure shows System Two values all plotted versus time.

The second program can be used to simulate operations over arbitrarily long periods of time. There are no dimension restrictions. This program gives the net inventory at the end of each period for all the systems; total demand in the periods of both System One and System Two; demand during a lead time for the main system; average on-hand inventory; and average number of items short per day for each system.

The input required by the programs is described by the variable definition list given in Appendix H. The programs use the IMSL subroutines for random number generation.

C. RUNS

1. Starting Conditions

There were two different starting conditions entered for the main system. In the first case the inventory position and net inventory were set initially to equal the order quantity. In the second case, the inventory position and the net inventory were set equal to the reorder point plus the order quantity. For Systems One and Two the inventory positions and net inventories were set initially at R_i .

2. Results of Runs

In all runs the length of time was 10 years. The average yearly results were obtained by dividing the results for the 10 year period by 10.

Using the policy parameters determined by the mathematical model and the first set of starting conditions the following simulated results were obtained.

a. Main System

The number of orders in 10 years = 51.

The number of back orders in 10 years = 3026.

The average on-hand inventory over 10 years =
313.026.

The average safety stock when an order arrives =
56.54 units.

The average annual costs are:

Ordering costs: \$2,550.00

Holding costs: 3,599.80

Back Order Costs: 1,513.00

Total Cost \$7,662.80

b. System One

Number of back orders in 10 years = 587.

The average on-hand inventory over 10 years =
114.482 units.

The average annual costs are:

Ordering and Reviewing Costs:	\$1,004.18
Holding Costs:	1,316.54
Back Orders Costs:	<u>293.50</u>
Total Costs	\$2,614.22

c. System Two

Number of back orders in 10 years = 287.

The average on-hand inventory over 10 years =
57.618 units.

The average annual costs are:

Ordering and Reviewing Costs:	\$ 589.68
Holding Costs:	662.61
Back Orders Cost:	<u>143.50</u>
Total Costs	\$1,395.79

(1) Total results

The total number of back orders for the whole system per year is $302.6 + 58.7 + 28.7 = 390$.

The total annual variable cost for the whole system is $\$7,662.80 + \$2,614.22 + \$1,395.79 = \$11,672.81$.

The model was run again with the second set of starting conditions and the same set of policy parameter values. The simulation results are summarized below:

(a) Main System

The number of orders in 10 years = 50.

The number of back orders in 10 years =
1665.

The average on-hand inventory over
10 years = 346.937.

The average safety stock when an order
arrives = 77.46.

The average annual costs are;

Ordering Costs:	\$2,500.00
Holding Costs:	3,989.78
Back Order Costs:	<u>832.50</u>
Total Costs:	\$7,322.28

(b) System One

Number of back orders in 10 years = 582.

The average on-hand inventory over
10 years = 118.696 units.

The average annual costs are;

Ordering and Reviewing Costs:	\$1,004.18
Holding Costs:	1,365.00
Back Orders Costs:	<u>291.00</u>
Total Costs:	\$2,660.18

(c) System Two

Number of back orders in 10 years: 314.

The average on-hand inventory over 10 years =
57.401 units.

The average annual costs are;

Ordering and Reviewing Costs:	\$ 589.68
Holding Costs:	660.11
Back Orders Costs:	<u>157.00</u>
Total Costs:	\$1,406.79

(2) Total Results

The total number of back orders for whole system per year is $166.5 + 58.2 + 31.4 = 256$.

The total annual variable cost for whole system is $\$7,322.28 + \$2,660.18 + \$1,406.79 = \$11,389.25$.

3. Comparison of Both Starting Conditions

It is obvious that if both results are compared there is a considerable decrement on annual back orders but not a great difference in annual variable costs.

$$\frac{390-256}{390} = 0.3436$$

$$\frac{11672.81 - 11389.25}{11672.81} = 0.02429$$

IV. COMPARISON OF ANALYTICAL AND COMPUTER SIMULATION RESULTS

By comparing the analytical results with the simulation results, it is possible to evaluate the analytical model. If the measures of effectiveness predicted by the analytical model are reasonably close to those generated by the simulation, there is support for the analytical results. In the table below we compare the main measures of effectiveness: back orders and costs.

	<u>Total Back Orders Per Year</u>	<u>Total Variable Costs Per Year</u>
Analytical result	175.56	\$10,808.17
Simulation result (For both starting conditions)	390.00 256.1	\$11,672.81 or \$11,389.25

This table shows that the average yearly back orders are considerably higher than what is estimated by the mathematical solution. In fact, the total number of back orders generated in the simulation does not even meet the constraint. Since the solutions produced by the simulation model, especially with respect to the number of back orders do not agree with the mathematical model, this suggests that some of the assumptions made in deriving the mathematical results are not reasonable. The major differences between the simulation results and the analytical results are found in the measures

of effectiveness at the main system. The results for the lower echelon track reasonably closely.

The costs are also a little higher than what is expected but much closer percentage wise.

As an explanation for the large differences observed in the number of back orders at the main system with the simulation and analytical models, let us reexamine the assumptions we made that affect back orders. Back orders results from inadequate amounts of safety stock to protect the inventory system against excessively large numbers of demands in a lead time. The safety stock is manipulated by control of the reorder point r . After the reorder point is hit and an order placed, the system is totally at the mercy of the demands that occur during the lead time. If the variance of lead time demand is underestimated, then large stockouts will occur, even if the mean lead time demand is estimated accurately. The lead time demand is affected by two random quantities: (1) the demand distribution and (2) the lead time distribution.

For purposes of making the mathematics tractable, we assumed in our analytical model that demands at the main system flowed in at a smooth continuous rate λ which was taken to be the sum of the rates of demand incurred directly at the main system λ_m and those which occurred at the lower echelon systems λ_1 and λ_2 . The lead times were assumed to

be normally distributed with mean equal to $\lambda\tau$ and variance $= \lambda_{\tau}(1-\lambda_{\beta})$ where τ is the mean value of the lead time.

Because of the relatively high demand rates used in the example runs, the normal assumption should be justified by the Central Limit Theorem. However, as is illustrated by the Versatec plot output (See Appendix F) the demands at the main system are far from smooth. What happens is the demands which arrive directly at the main system cause the inventory position to drop off smoothly. However, when the replenishment orders from the lower echelon are received, large drops occur in the inventory position of the main system. Recall that the lower echelon systems order in batches once each period from the main system. If the main system simply tries to average out demands (as assumed by the analytical model), it will sometimes have very large amounts of excess stocks when shipments arrive and sometimes very large numbers of back orders. The high variance in lead time demand caused by the irregular demand actually seen at the main system causes the problem. Since all demands eventually flow through the main system and this is assumed by our analytical model, the problem cannot lie in the value used for the mean lead time demand.

Let us explore further what happens when reorders are triggered at the main system. Demands directly at the main system eat away smoothly at the inventory position. Then a

very large quantity, say X , is demanded by one of the lower echelon systems. There is a very good chance that the large order placed by the lower echelon system will trigger a reorder by the main system. However, if the demand causes a large overshoot of the reorder point, the main system may have much less stock to live off of until the shipment arrives. For example, suppose the inventory position is $IP = 347$, the reorder point is $r = 300$, and System One places its resupply order for 200 units. An order will be placed by the main system but instead of having 300 units to keep it going until the order is received, it will have only 147 units. It is clear that if 300 is the amount of stock needed to provide reasonable protection against demands in a lead time, large numbers of back orders would be expected. Effectively, in the example above, the reorder level was not $r = 300$ but $r = 147$ and the safety stock negative. The impact of this surge in demand caused by the batching of demands received from the lower echelon systems is to reduce the "effective" reorder point from the value r to a value $r' < r$. Because the actual demand distribution witnessed b , the main system is difficult to describe mathematically, the actual value of r' cannot be determined analytically. However, it is clearly less than r and may be much more so.

In the next chapter we describe a policy modification for operation of the main system that was suggested by the

observations above. The modification attempts to allow the main system to anticipate the surge of demands that will be received by the lower echelon systems.

V. AN ALTERNATIVE SOLUTION

A. DESCRIPTION OF ALTERNATIVE PROCEDURE

Due to the reasons mentioned in Chapter IV, the number of back orders found by simulation were much higher than the number of back orders predicted by the mathematical model. The question is how to run the multi-echelon system so that the large number of back orders seen earlier can be reduced.

Obviously, what needs to be done is to reduce the impact of the very large demands that occur when the lower echelon systems place their resupply orders. With modern day communication and data systems, it would be feasible to allow the main system to "see" every demand that occurs anywhere in the system. If the main system is given the visibility, it will be able to take action to get the stock on its shelves in anticipation of the large demands from the lower echelon systems. The main system can do this if it uses as its reorder point the pseudo inventory position which is like the inventory position except that it decreases only when direct customer demands are encountered at any of the three systems. The pseudo inventory position is unaffected by the batch replenishment demands placed by the lower echelon systems. For example, if a customer requests

a unit from System One, the pseudo inventory position at the main system decreases by one. However, if System One places an order for 200 units at the main system, the pseudo inventory position does not change.

This new policy is referred to in this thesis as the "early warning policy." Clearly, the pseudo inventory position will always reach the reorder point before the inventory position. Therefore, orders will always be placed earlier and consequently, the number of back orders should decrease. The price paid will be in terms of extra holding costs. The results of a simulation using the early warning policy should be more nearly like those of the mathematical model since, in effect, the mathematical model makes the assumption of early warning. Implicitly, assumption of demand which is the superposition of the direct demands occurring at the main system and Systems One and Two is equivalent to the "early warning assumptions."

In the next section, results are given of a simulation of the multi-echelon system with early warning. The flow-chart of the simulation model is given in Appendix B. The actual FORTRAN computer program is given in Appendix E.

B. COMPUTER SIMULATION RESULTS FOR EARLY WARNING POLICY

The same starting conditions and input parameters used in the previous simulation run were utilized here. The results are summarized as follows:

1. Main System Results

The number of orders in 10 years = 50.

Total number of back orders in 10 years = 126.

The average on-hand inventory = 488.093.

Average safety stock = 210.96.

The costs are:

Ordering costs	=	\$2,500.00
Holding costs	=	5,613.00
Back order costs	=	63.00
Total costs		<u>\$8,176.07</u>

2. System One Results

Total number of back orders in 10 years = 665.

The average on-hand inventory over 10 years = 117.846.

The costs are:

Ordering and reviewing costs	=	\$1,006.18
Holding Costs	=	1,355.23
Backorder costs	=	<u>332.50</u>
Total costs		\$2,691.91

3. System Two Results

Total number of back orders in 10 years = 312.

The average on-hand inventory over 10 years = 58.552.

The costs are:

Ordering and reviewing costs	=	\$ 589.68
Holding costs	=	673.35
Back orders costs	=	<u>156.00</u>
Total costs		\$1,419.03

C. COMPARISON OF EARLY WARNING POLICY SIMULATION RESULTS WITH ANALYTICAL AND FIRST SIMULATION RESULTS

The comparison will be done with respect to total yearly back orders and total variable system costs (considering all three system entities).

	<u>Entire System</u>	
	<u>Number of Back Orders Per Year</u>	<u>Total Cost</u>
Analytical Result	175.56	\$10,808.47
First Simulation Results	256.1	11,389.25
Early Warning Simulation Results	110.3	12,287.01

Since the effects of implementing the early warning policy will be observed primarily at the main system, we also produce the results obtained for the main system individually.

	<u>Main System</u>	
	<u>Numbers of Back Orders Per Year</u>	<u>Total Cost</u>
Analytical Result	108.05	\$6,796.50
First Simulation Result	166.50	7,322.28
Early Warning Simulation Results	12.6	8,176.07

This table shows the differences better than the first one. The number of back orders decreases 88.3 percent, simultaneously as the costs increase about 10.44 percent. The reason for the higher cost is because the increment in safety stock increases the carrying costs.

VI. CONCLUSIONS

The differences between the results of the mathematical and the simulation model can be explained largely as a result of the assumptions made about the demand process. In the main system it was assumed that the demand was smooth (the superposition of three Poisson processes), but in the simulation model the actual demand at the main system was as it would be in actual practice. There were batches of demand placed by System One and System Two in addition to the individual customer demands directly at the main system. These demand batches in fact increased the variance in lead time demand beyond that modelled. This explains why many more back orders were generated in the simulation model than what was predicted by the mathematical model.

The simulation model developed in this thesis is useful for making comparisons and examining the effects of policy changes or parameter changes. Moreover, it is one of the best ways to check the reasonableness of all of the simplifying assumptions made in order to obtain analytical solutions.

The mathematical results described in this thesis do not adequately determine the reorder point. The predicted number of stockouts is much less than the simulated numbers. As explained earlier, this is probably due to the assumptions

made in the model about the variance of lead time demand. Further study is needed to determine what could be done in the analytical model to better approximate what happens in actual practice.

The early warning policy discussed in this thesis did provide for great reductions in the number of stockouts system wide. Since stockouts are probably the most important consideration in military supply systems, the early warning policy is recommended, even though the holding costs are larger. Additional study is required to see if the reorder level in the early warning policy can be reduced substantially from the value determined by the mathematical model. Preliminary evidence is that the reorder level can be reduced significantly (25 percent or so) without generating excessively many back orders if the early warning policy is used.

Our simulation models allow us to view the effect of changes but they cannot be used to optimize the values of the policy parameters. For that objective, additional work in the mathematical modelling area is required.

In this thesis we have tried to model a multi-echelon inventory system analytically, by linking together the individual echelons and locations through a single objective function and a constraint on backorders system wide. We, knowingly, were making various simplifying assumptions to facilitate the derivation of solutions. As reported above,

the resulting solution for the reorder level at the main system led to many more back orders than predicted. The other solutions; R_1 , R_2 , Q , T_1 , and T_2 appear to be satisfactory.

In order to model adequately the multi-echelon system, it will probably be necessary to build into the determination of the reorder lead at the main system the values of the parameters R_1 and R_2 at the lower echelon systems. This will be the only way to accurately describe the actual demand process that is observed at the main system. We recommend future work in this area.

APPENDIX A

FLOWCHARTS OF FIRST SIMULATION MODEL

Subroutine One = Ship arrivals to System One

Subroutine Two = Ship arrivals to System Two

Subroutine Three = Ship arrivals to Main System

Subroutine Four = Periodic review of System One

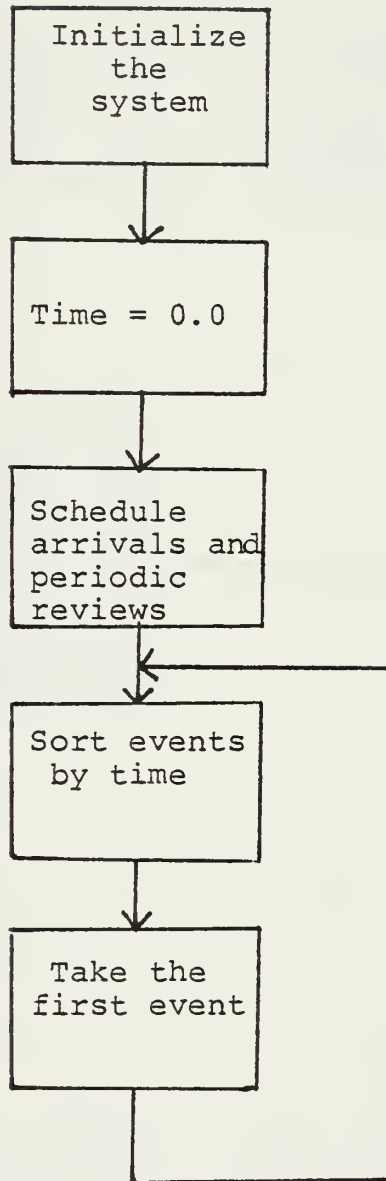
Subroutine Five = Periodic review of System Two

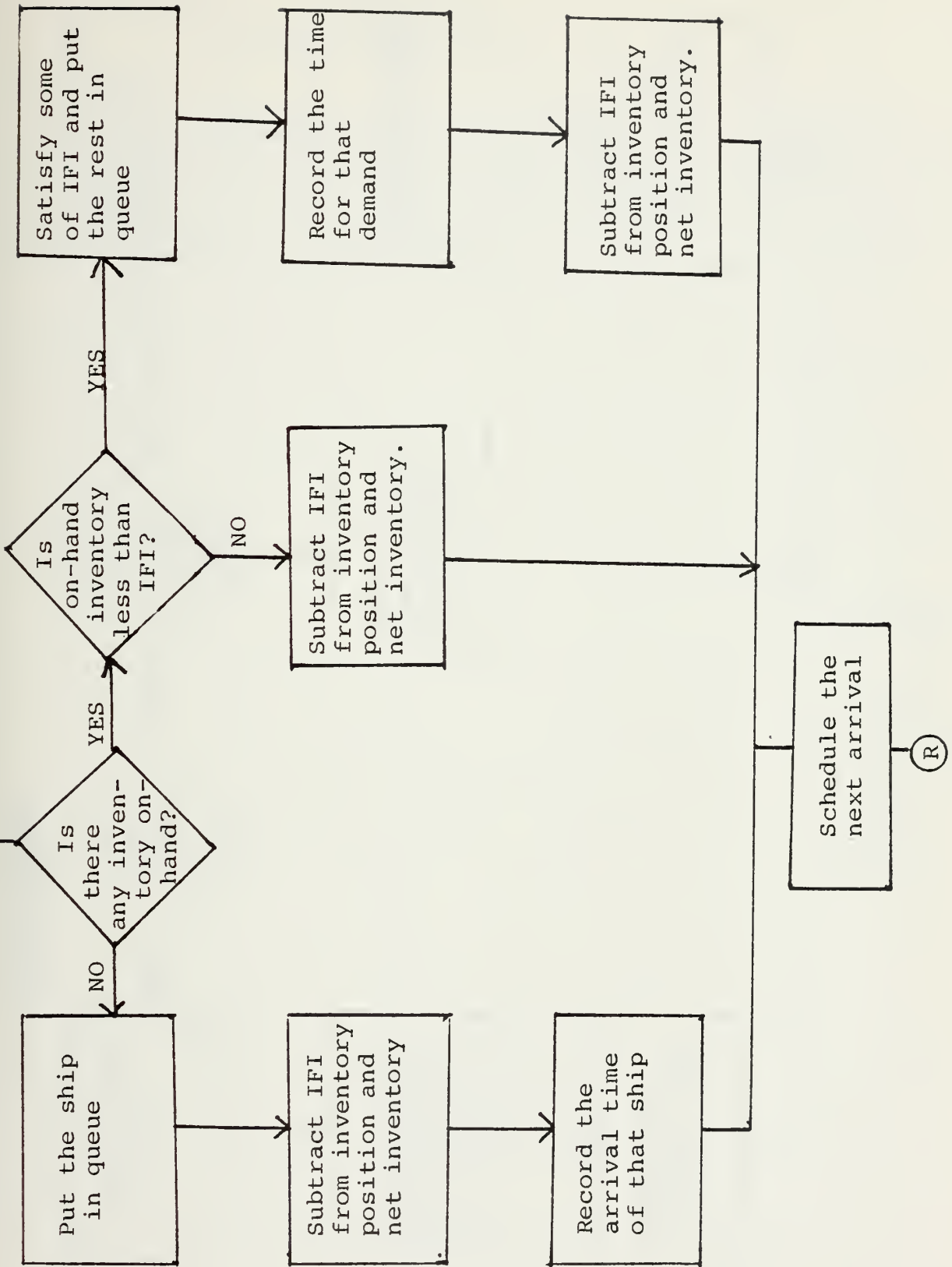
Subroutine Six = Shipment arrival to System One

Subroutine Seven = Shipment arrival to System Two

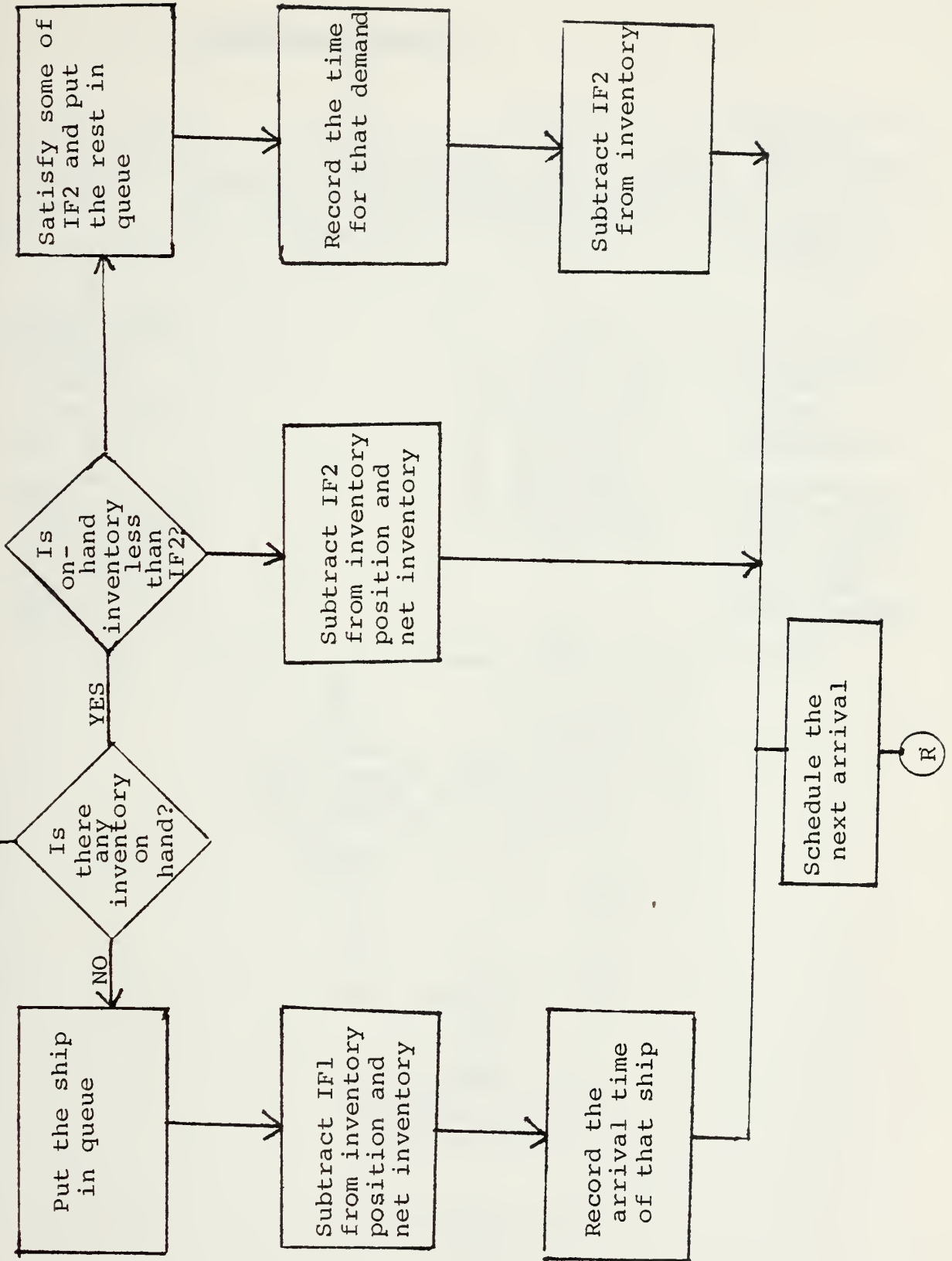
Subroutine Eight = Shipment arrival to Main System

MAIN PROGRAM

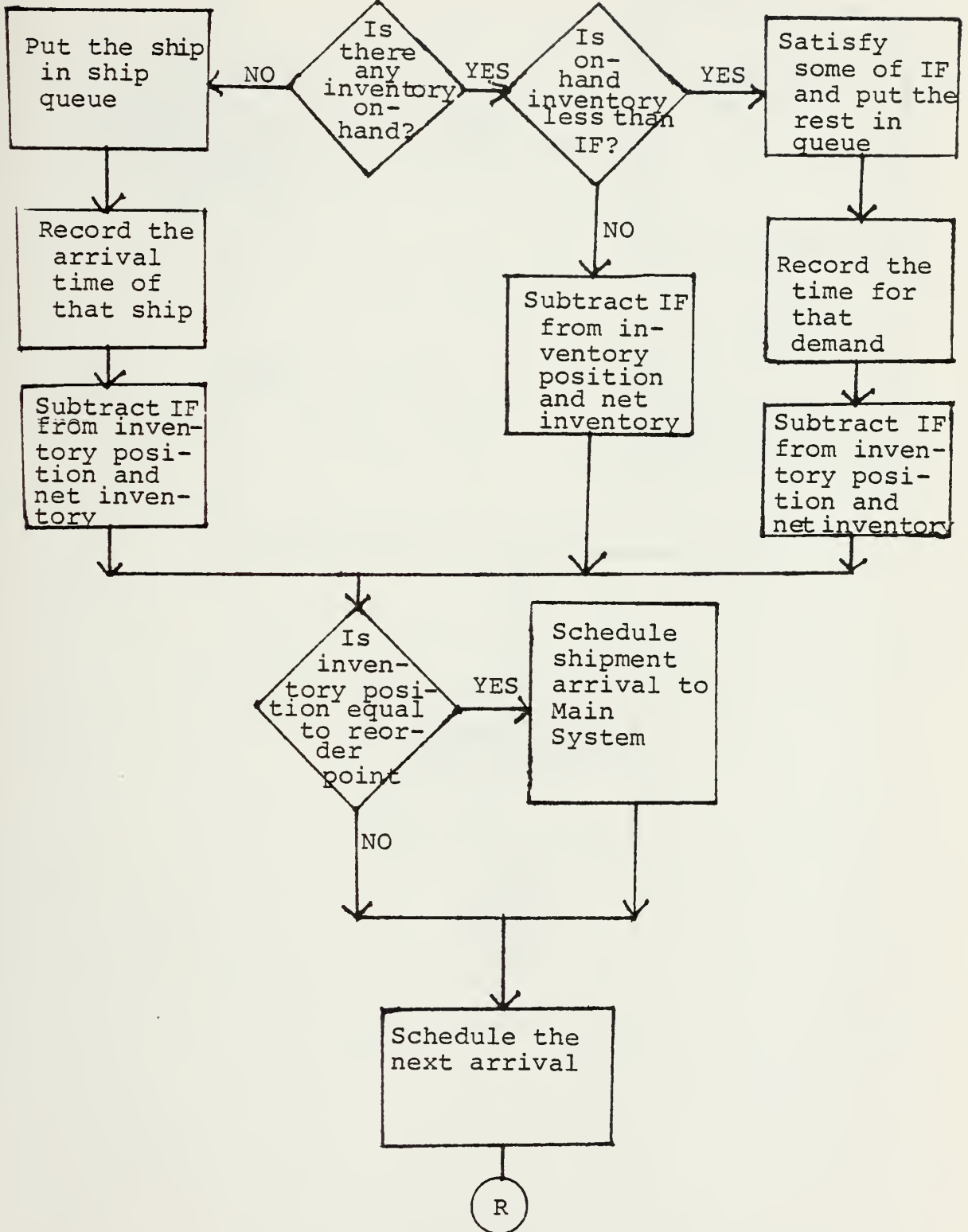




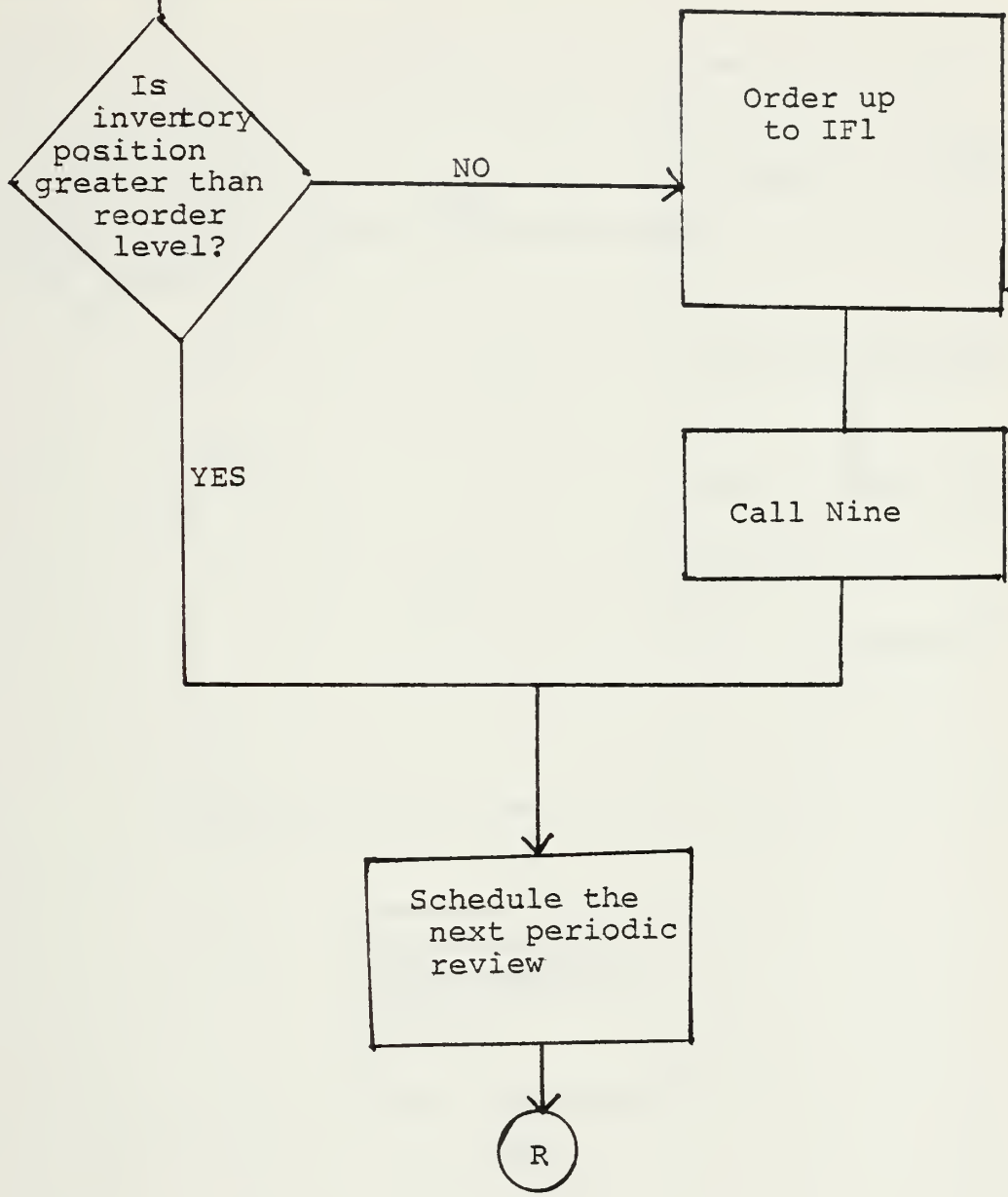
SUBROUTINE TWO



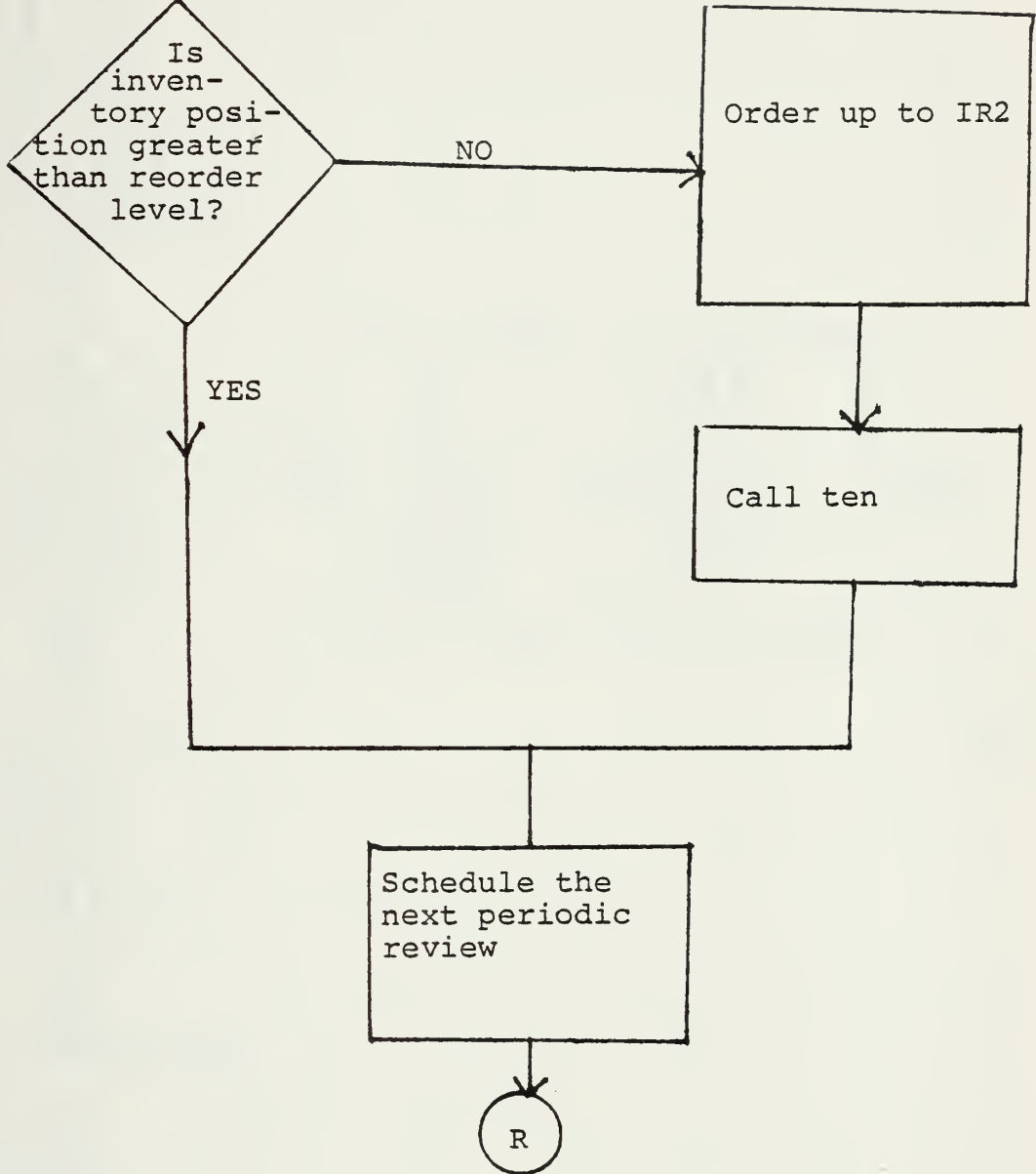
SUBROUTINE THREE



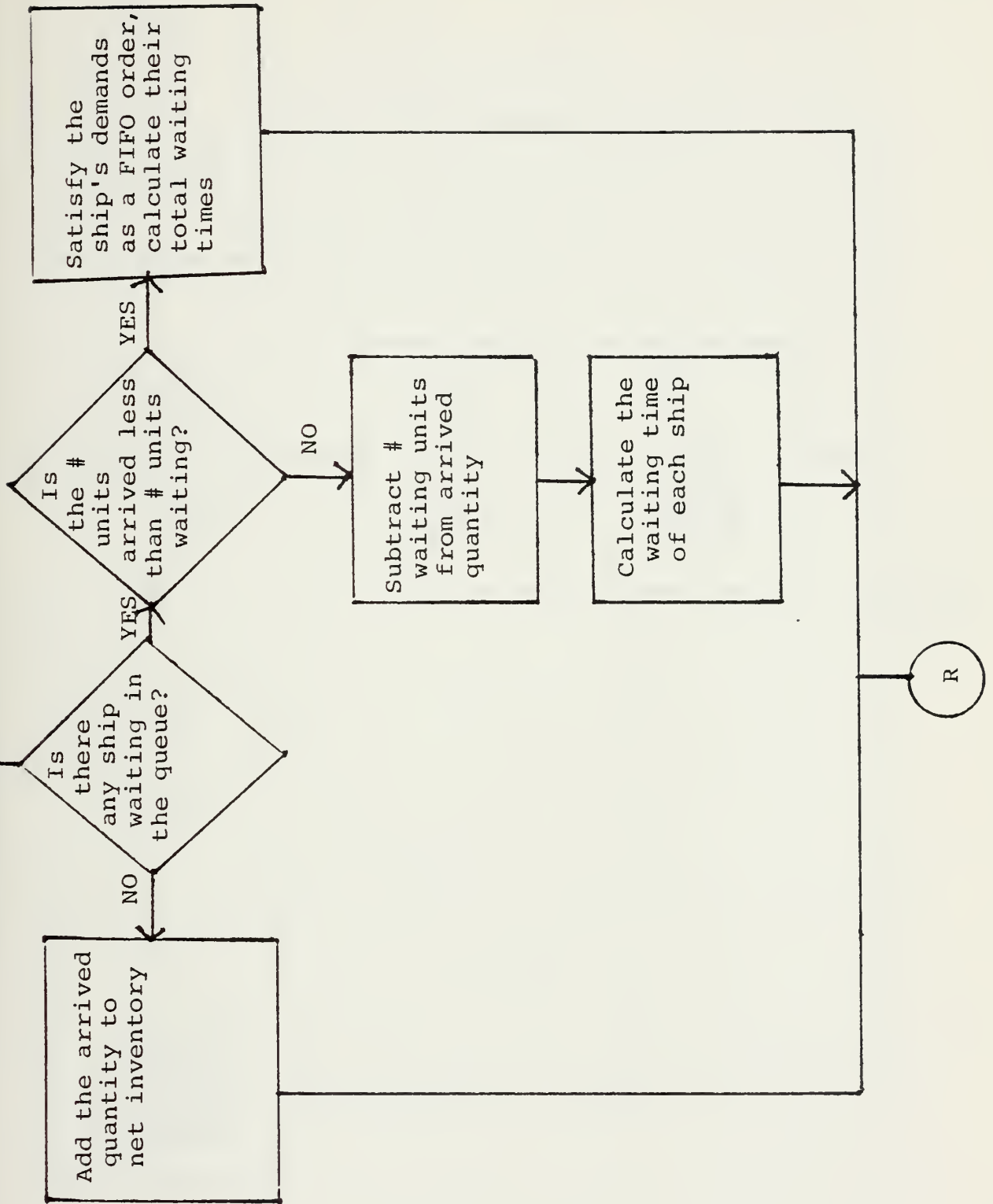
SUBROUTINE FOUR



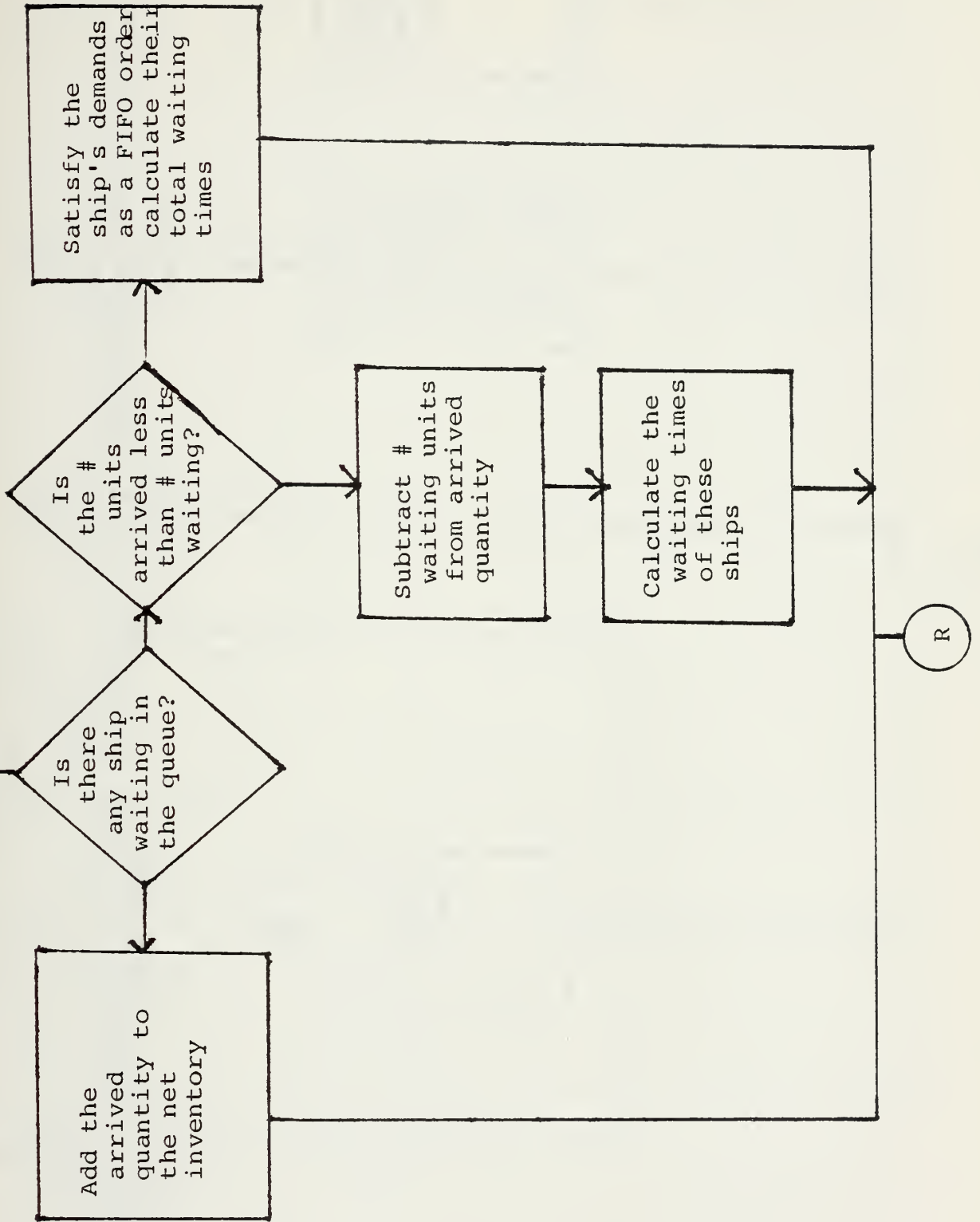
SUBROUTINE FIVE



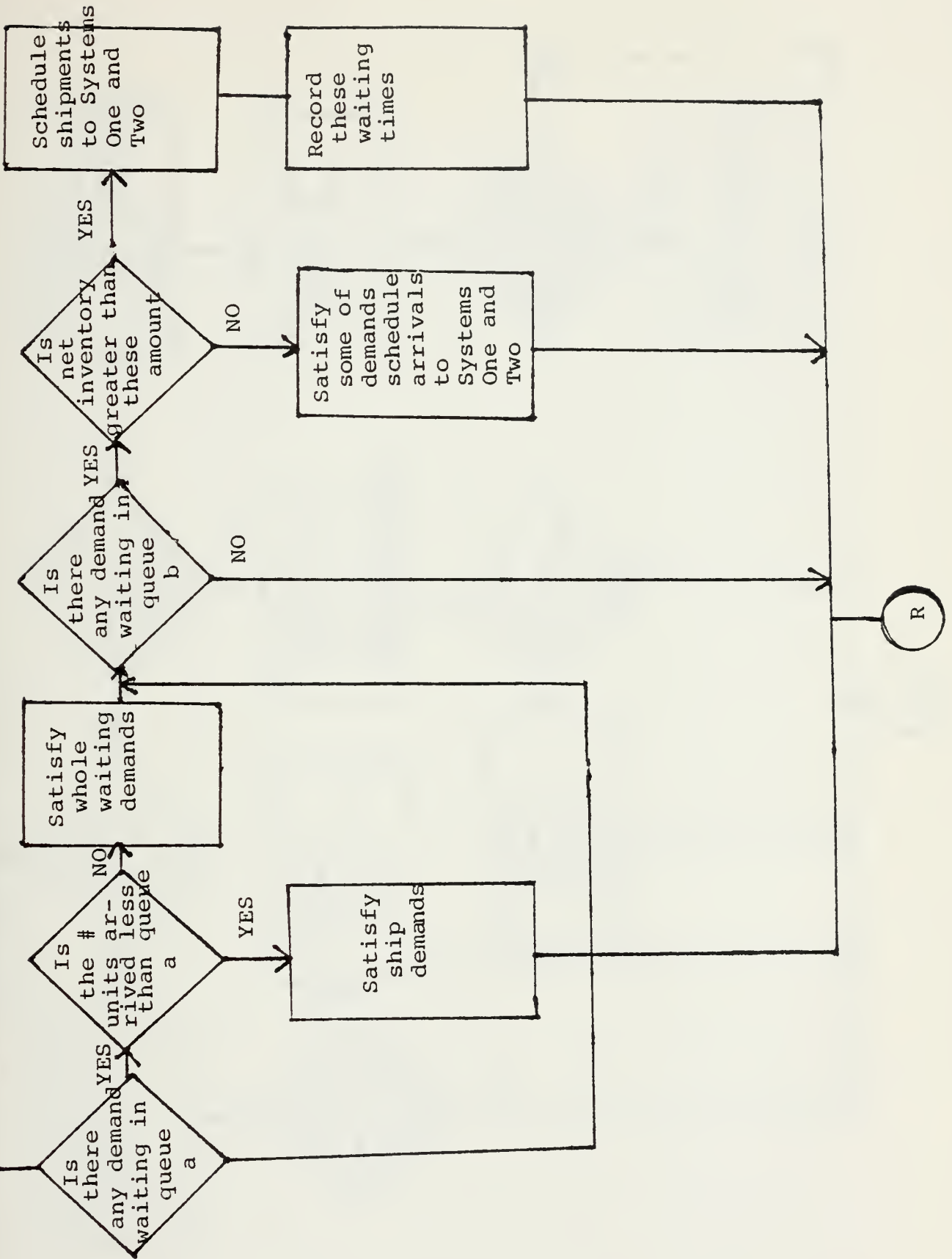
SUBROUTINE SIX



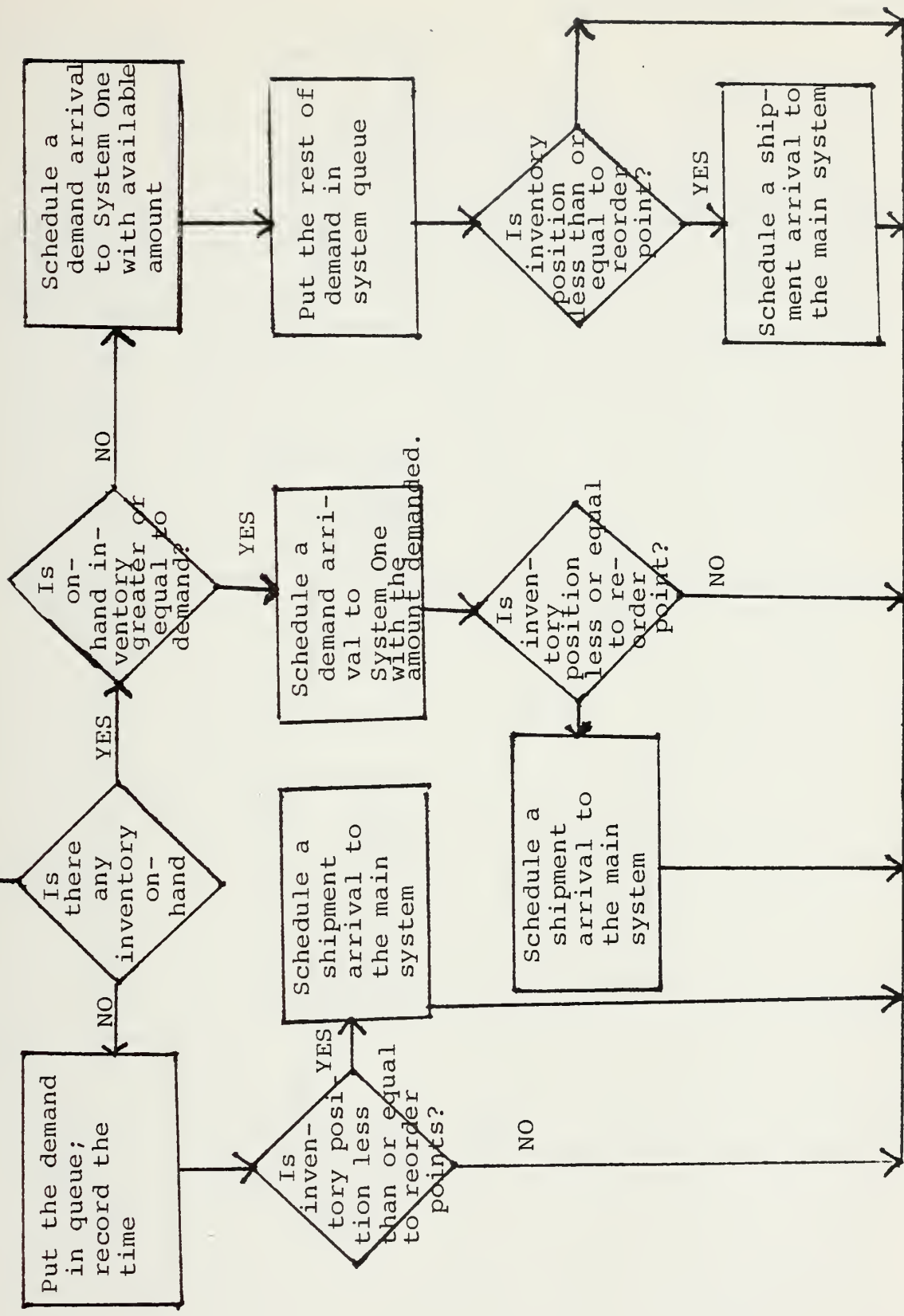
SUBROUTINE SEVEN



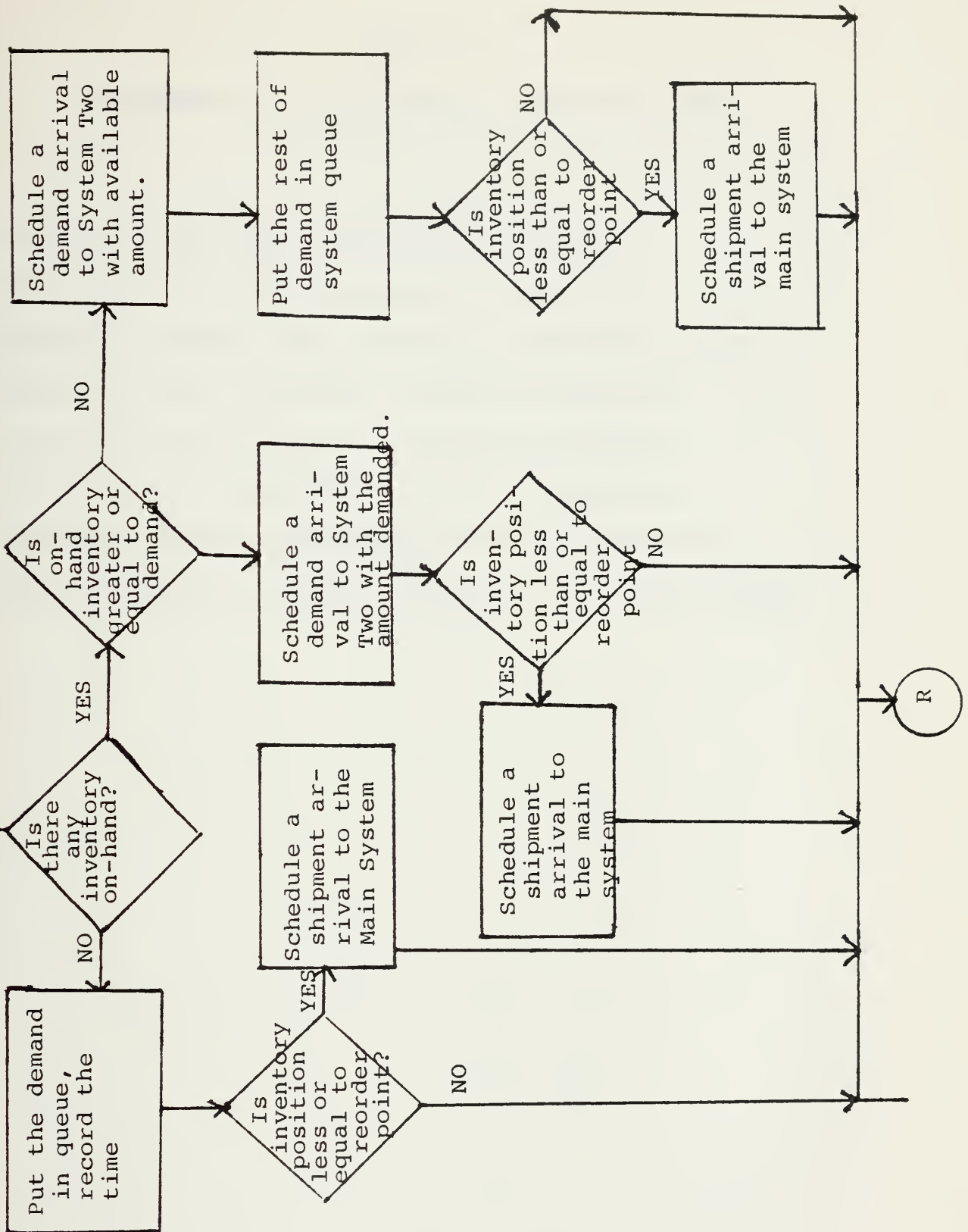
SUBROUTINE EIGHT



SUBROUTINE NINE



SUBROUTINE TEN



APPENDIX B

Flowcharts of Early Warning Simulation Model

Subroutine One = Ship arrivals to System One

Subroutine Two = Ship arrivals to System Two

Subroutine Three = Ship arrivals to the Main System

Subroutine Four = Periodic review of System One

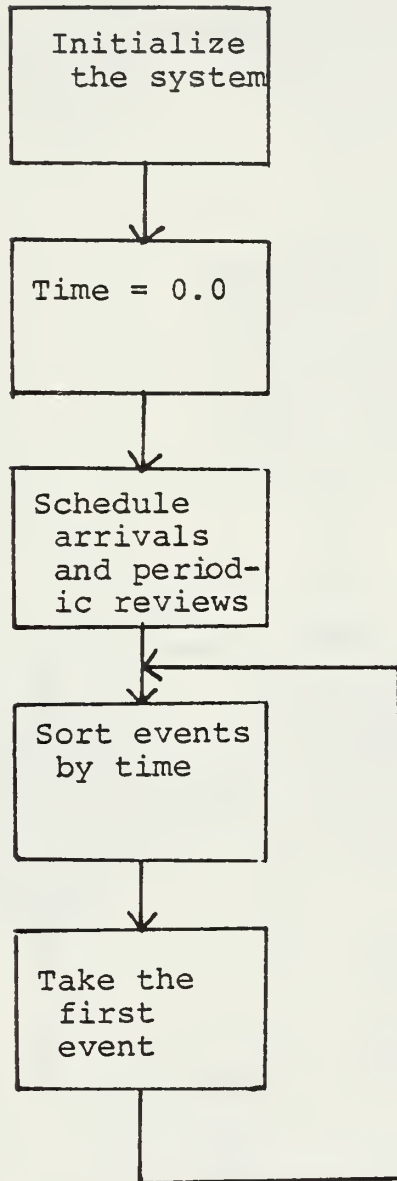
Subroutine Five = Periodic review of System Two

Subroutine Six = Shipment arrival to System One

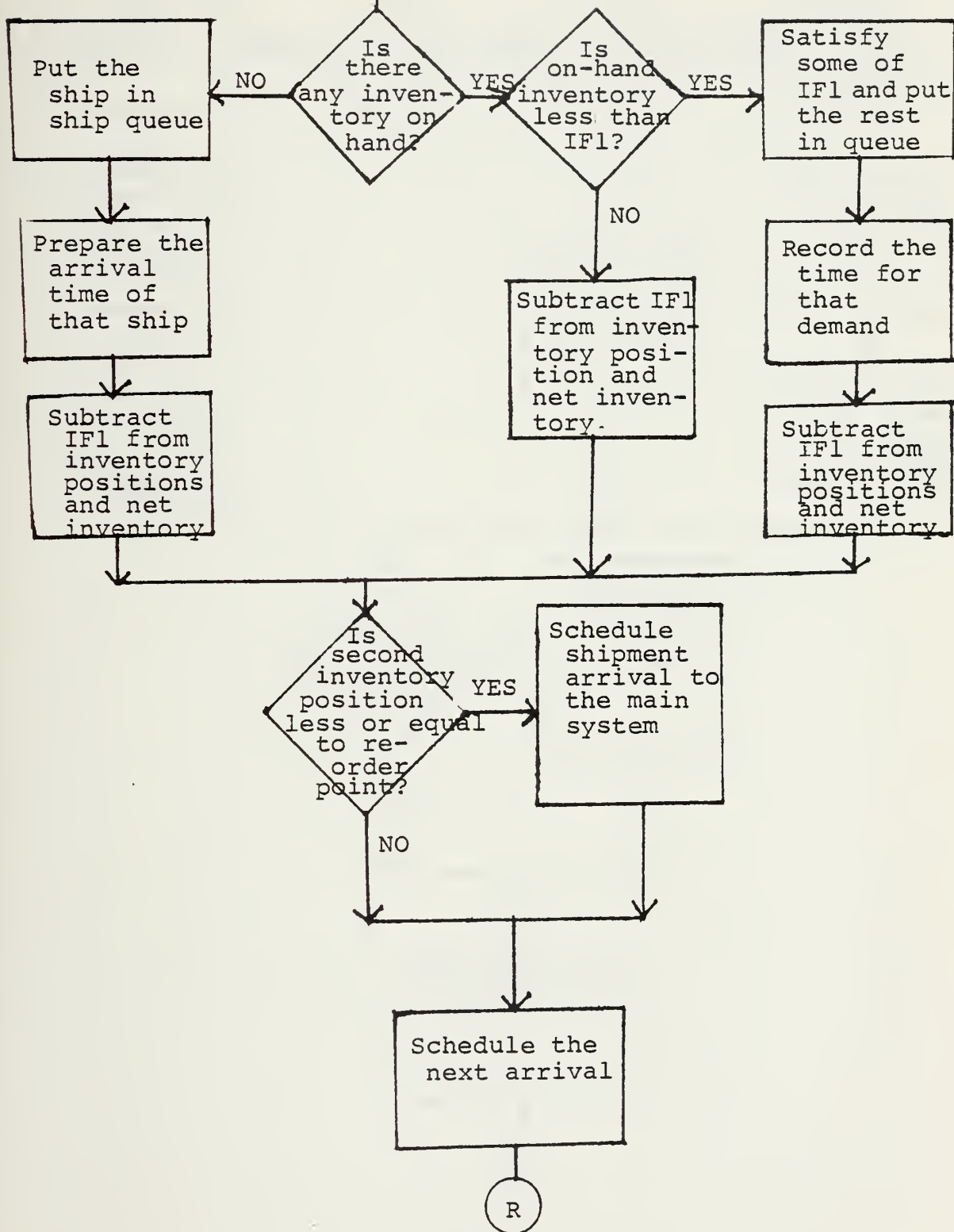
Subroutine Seven = Shipment arrival to System Two

Subroutine Eight = Shipment arrival to the Main System

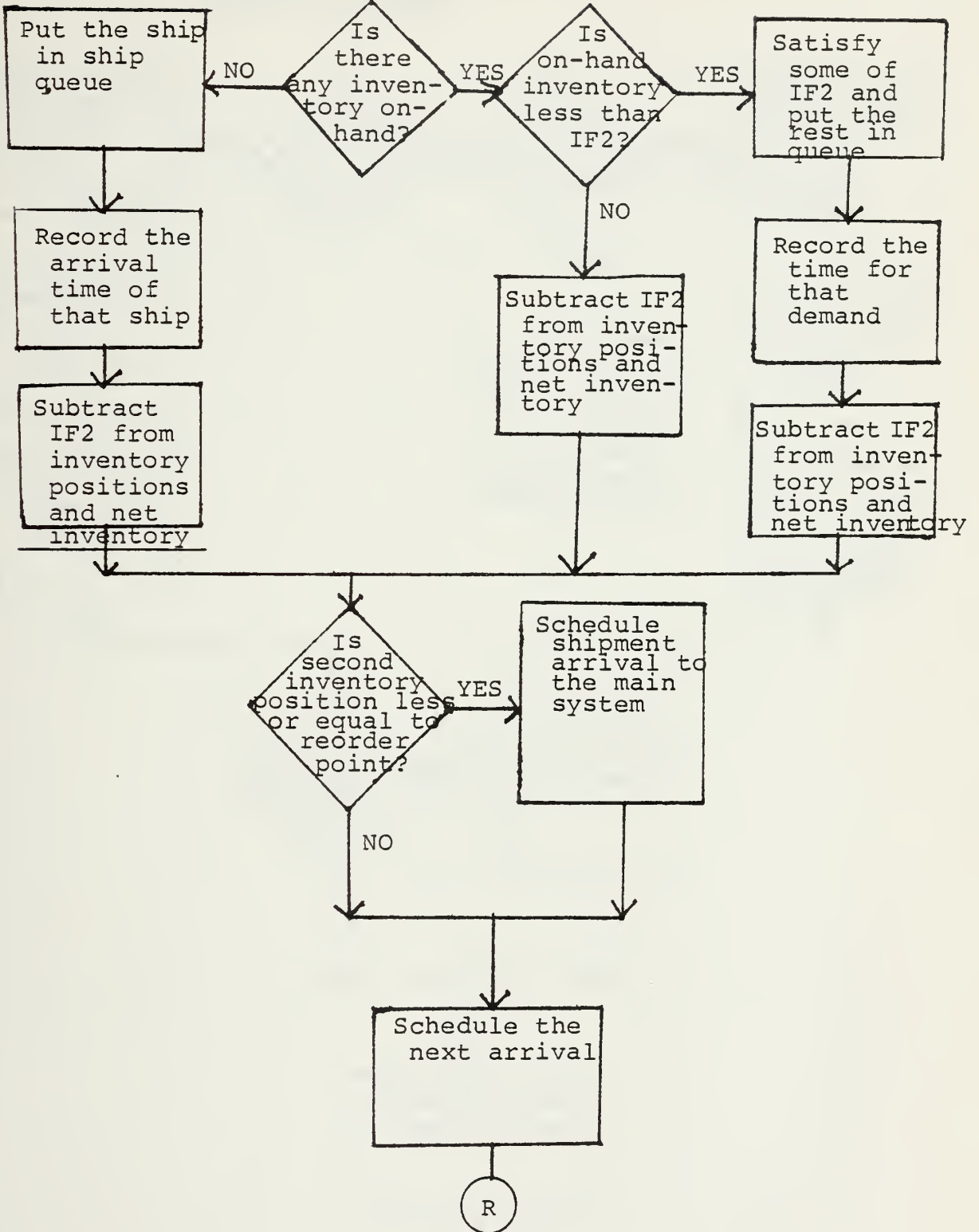
MAIN PROGRAM



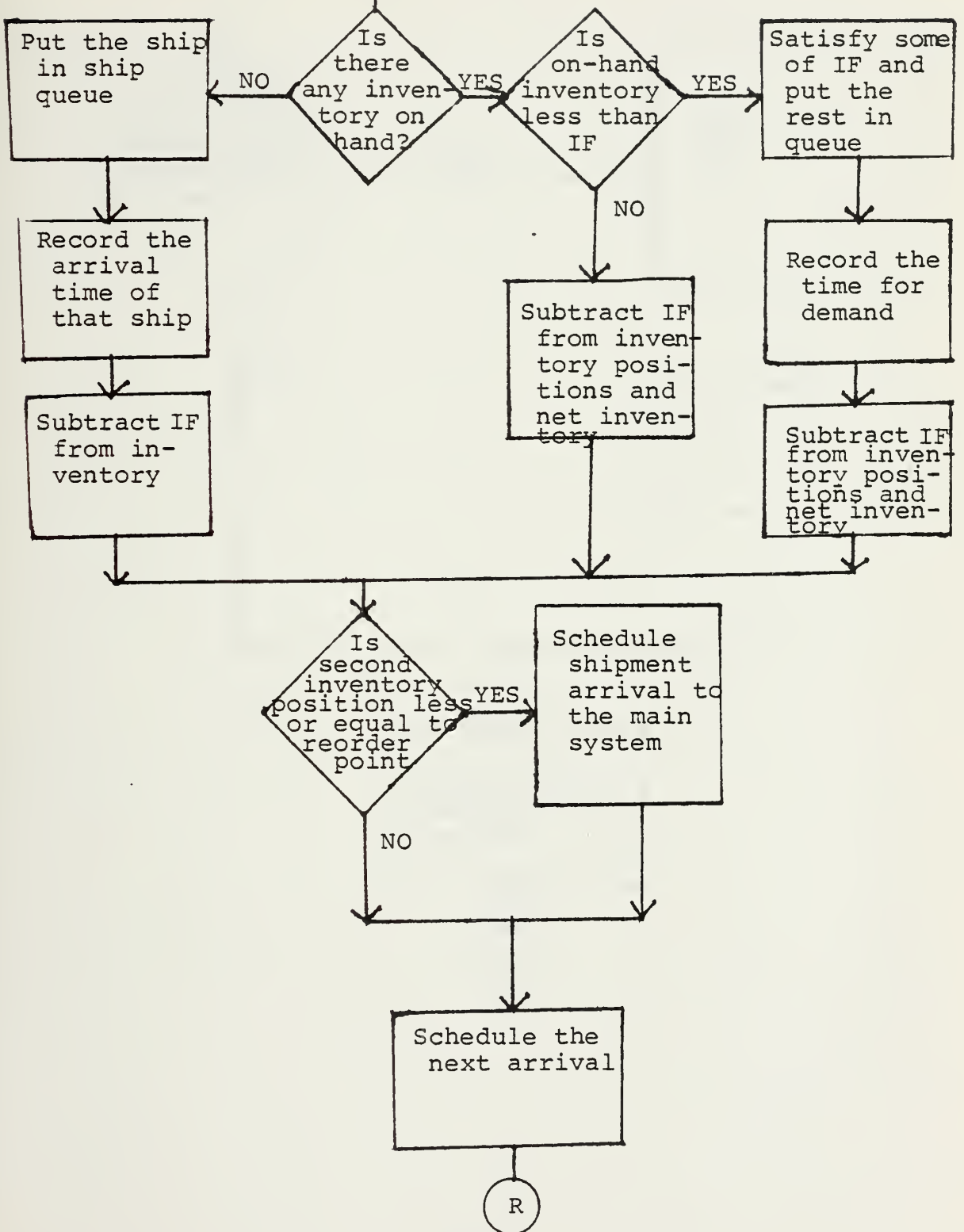
SUBROUTINE ONE



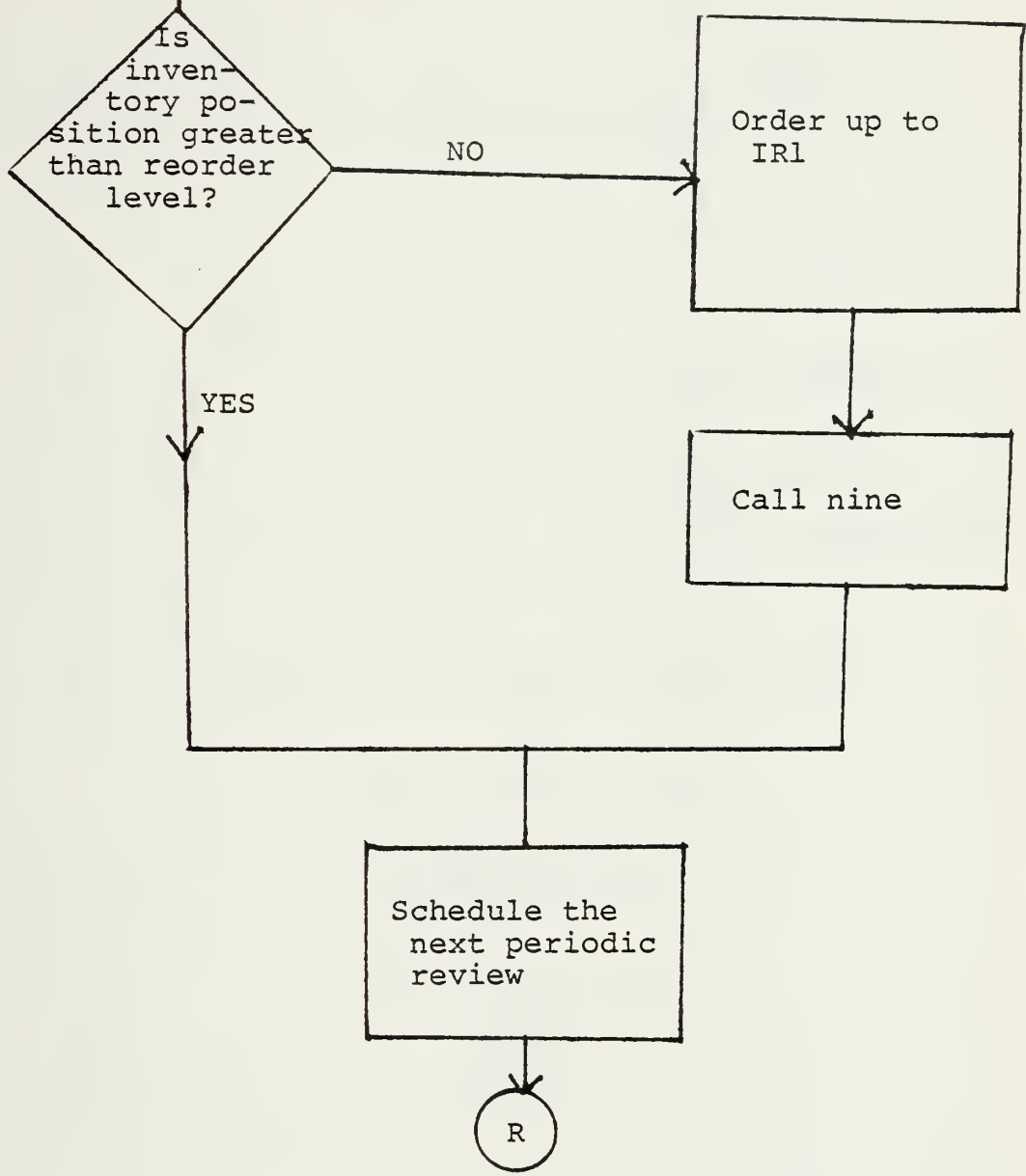
SUBROUTINE TWO



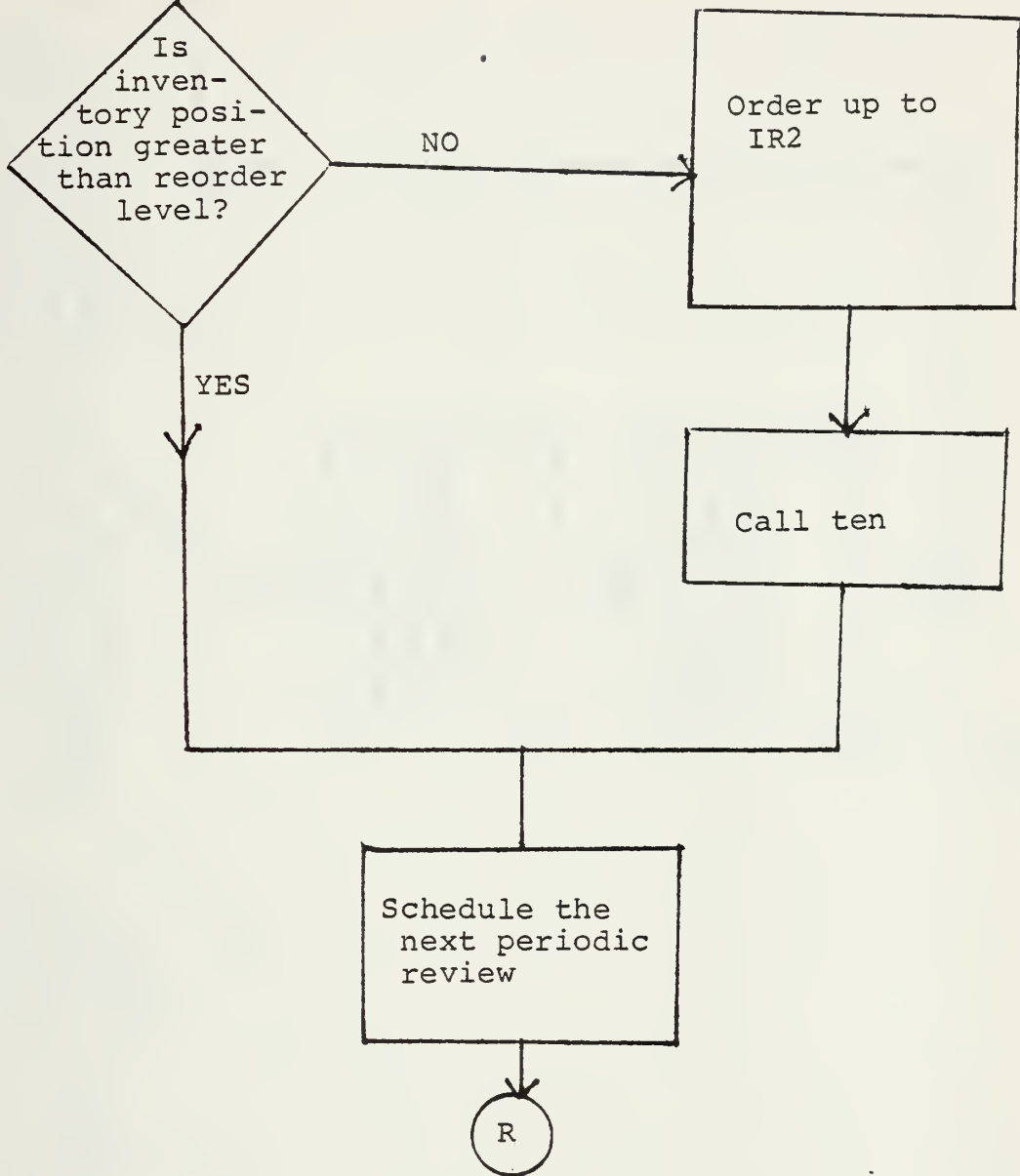
SUBROUTINE THREE



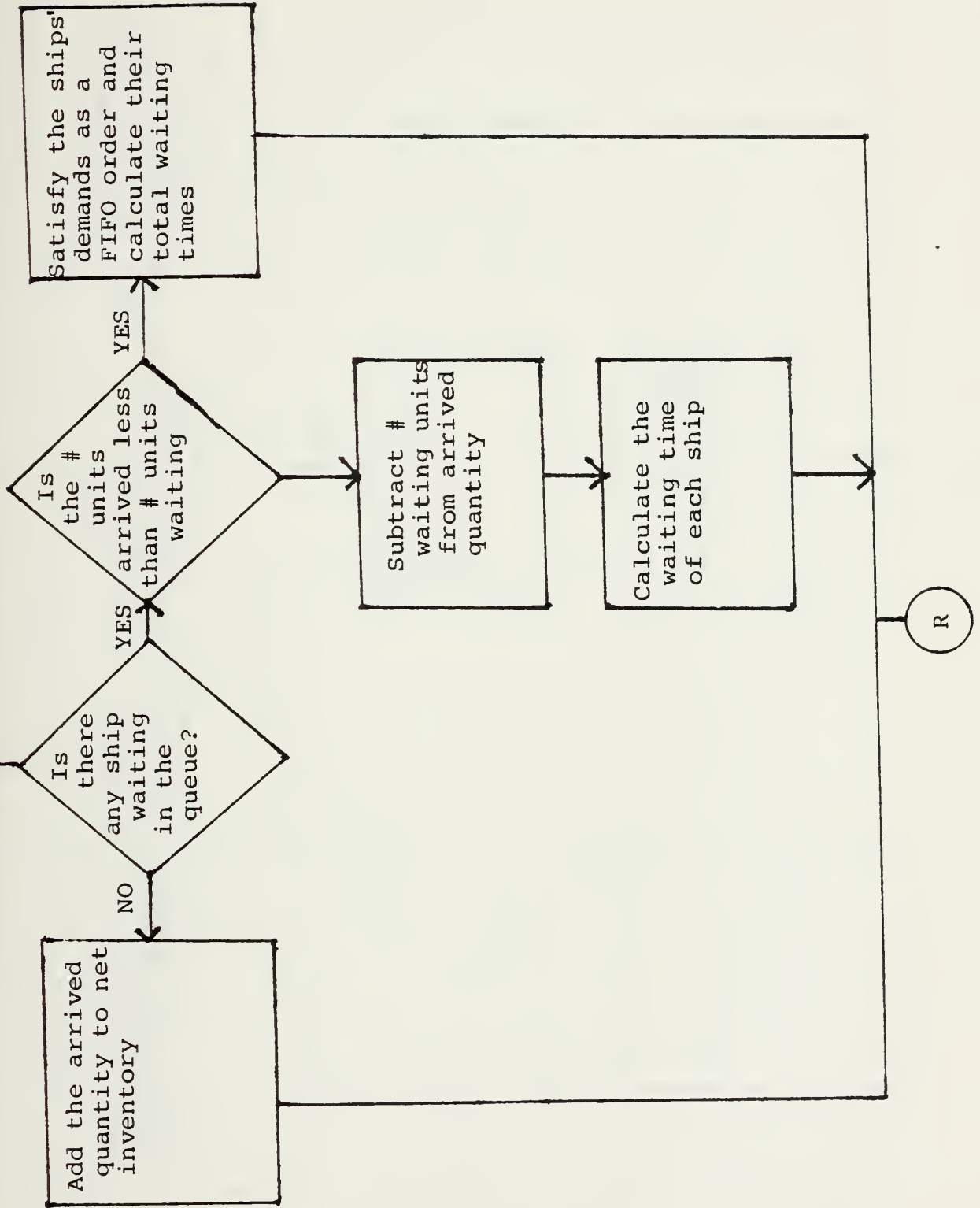
SUBROUTINE FOUR



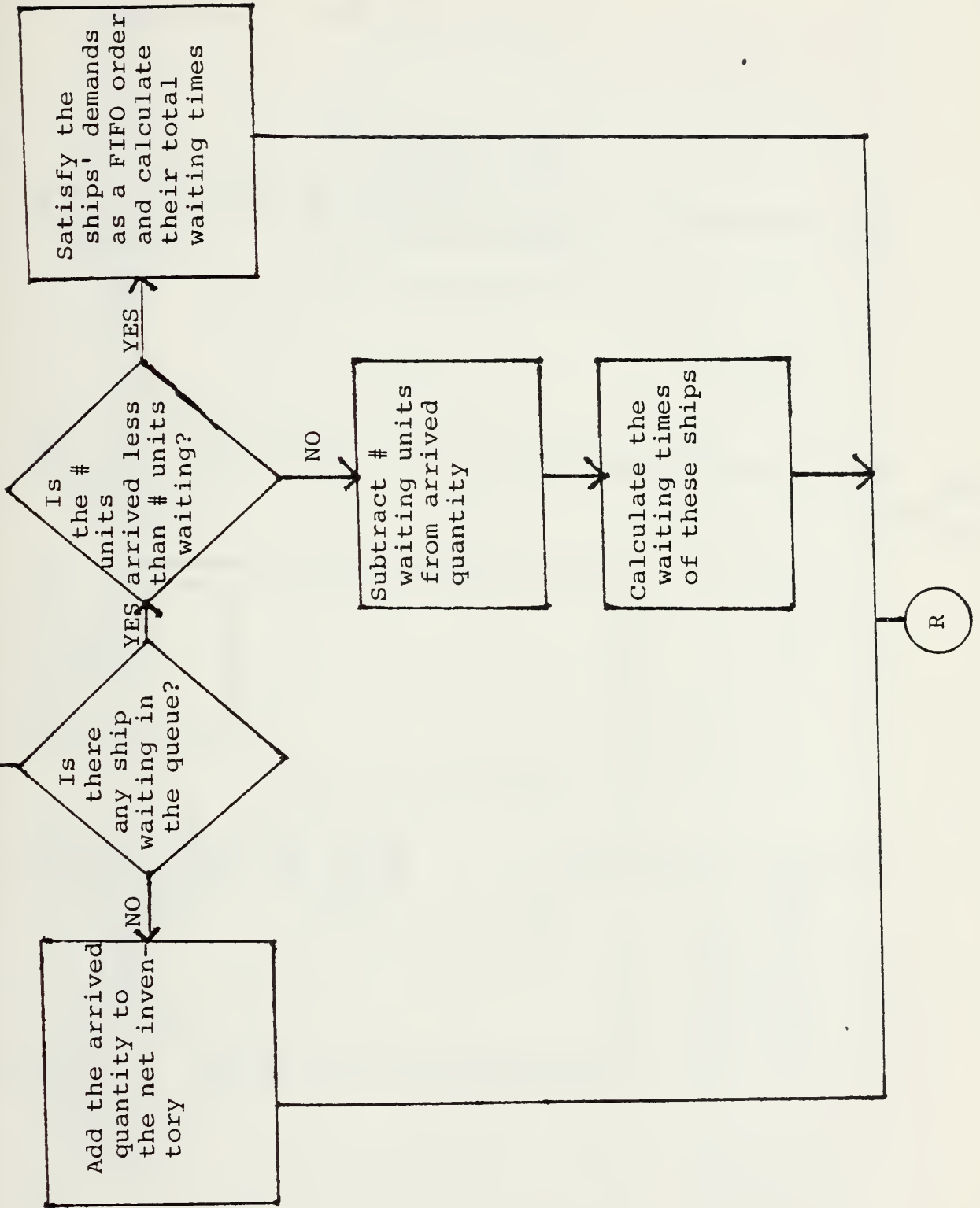
SUBROUTINE FIVE



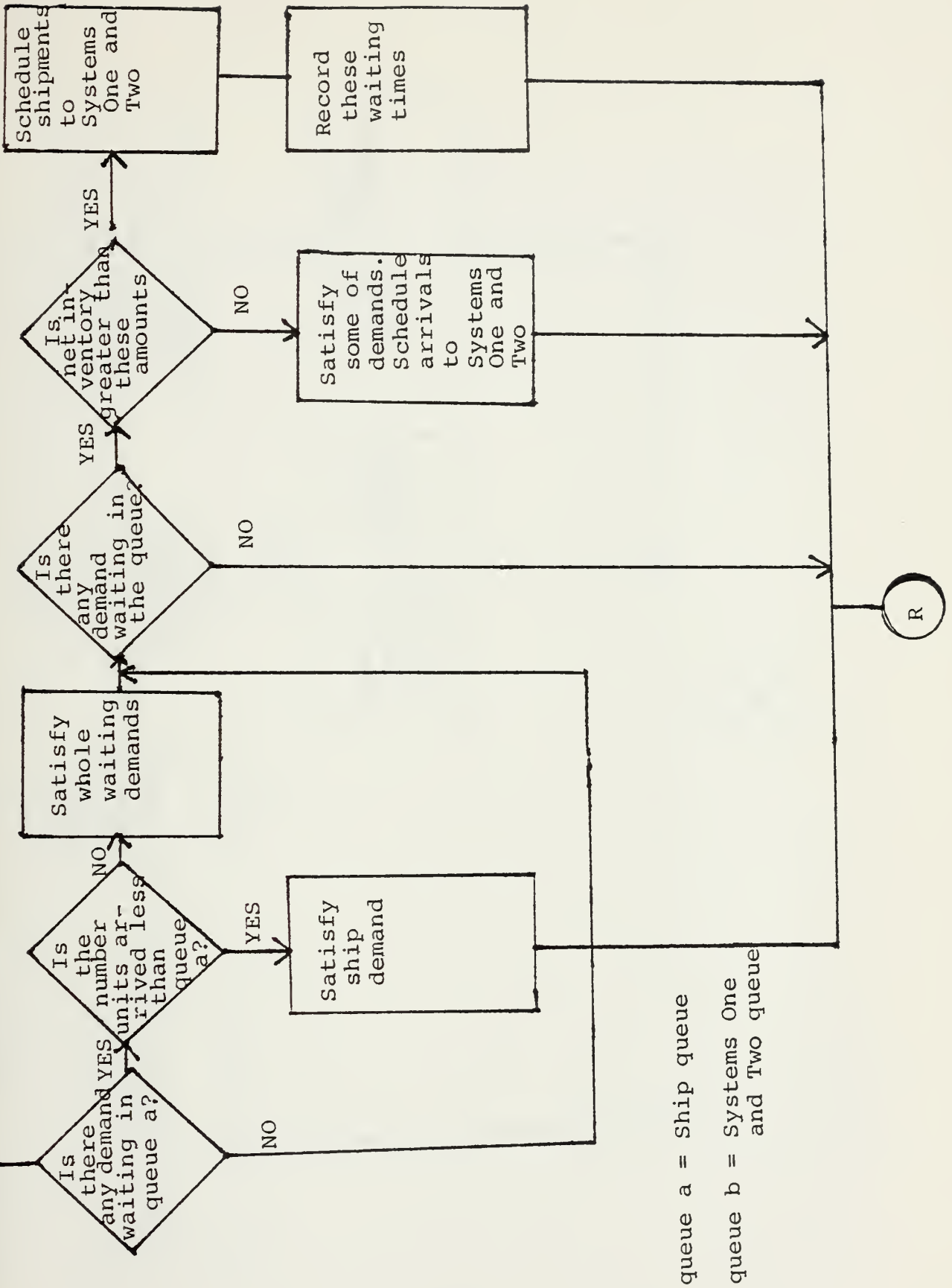
SUBROUTINE SIX



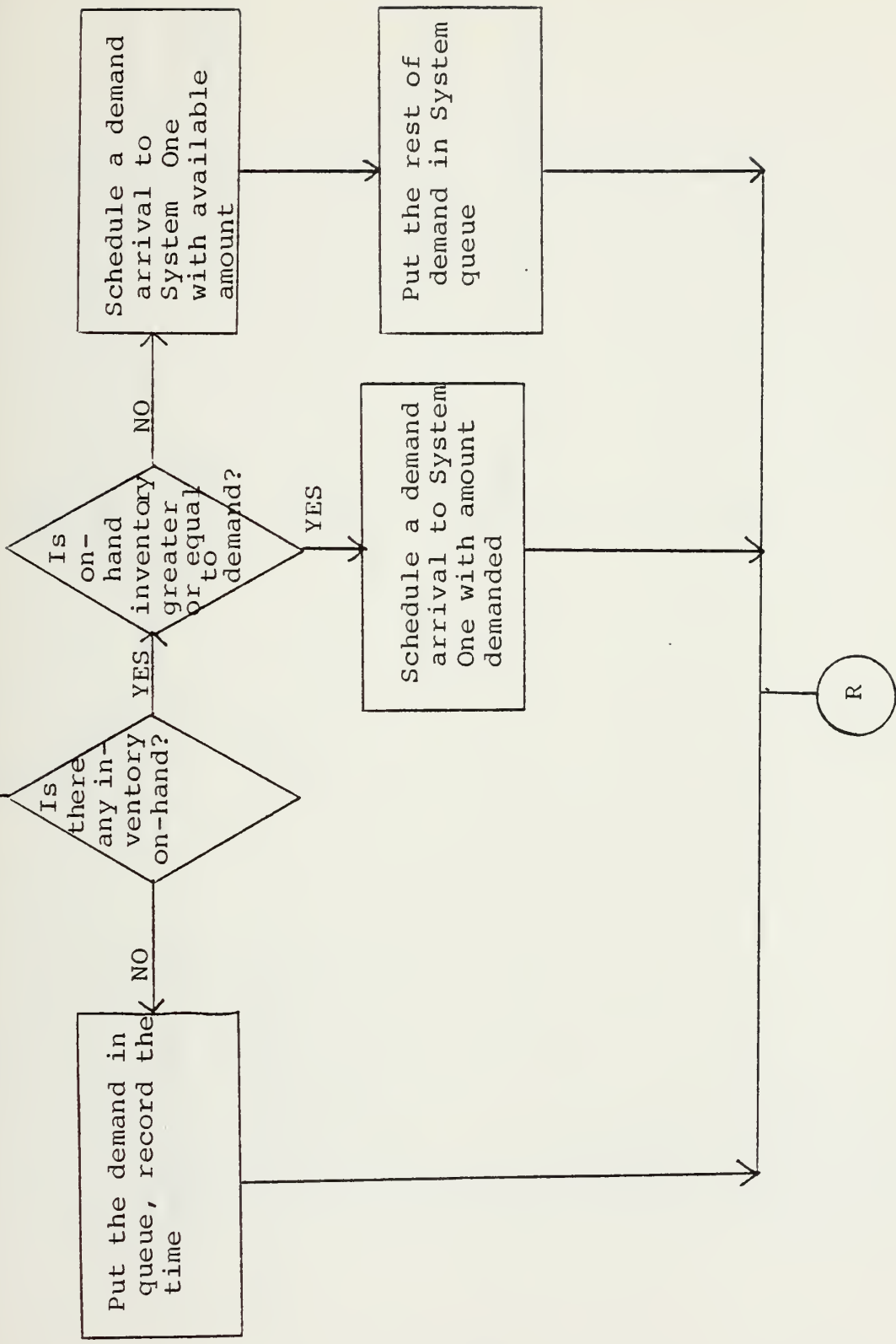
SUBROUTINE SEVEN



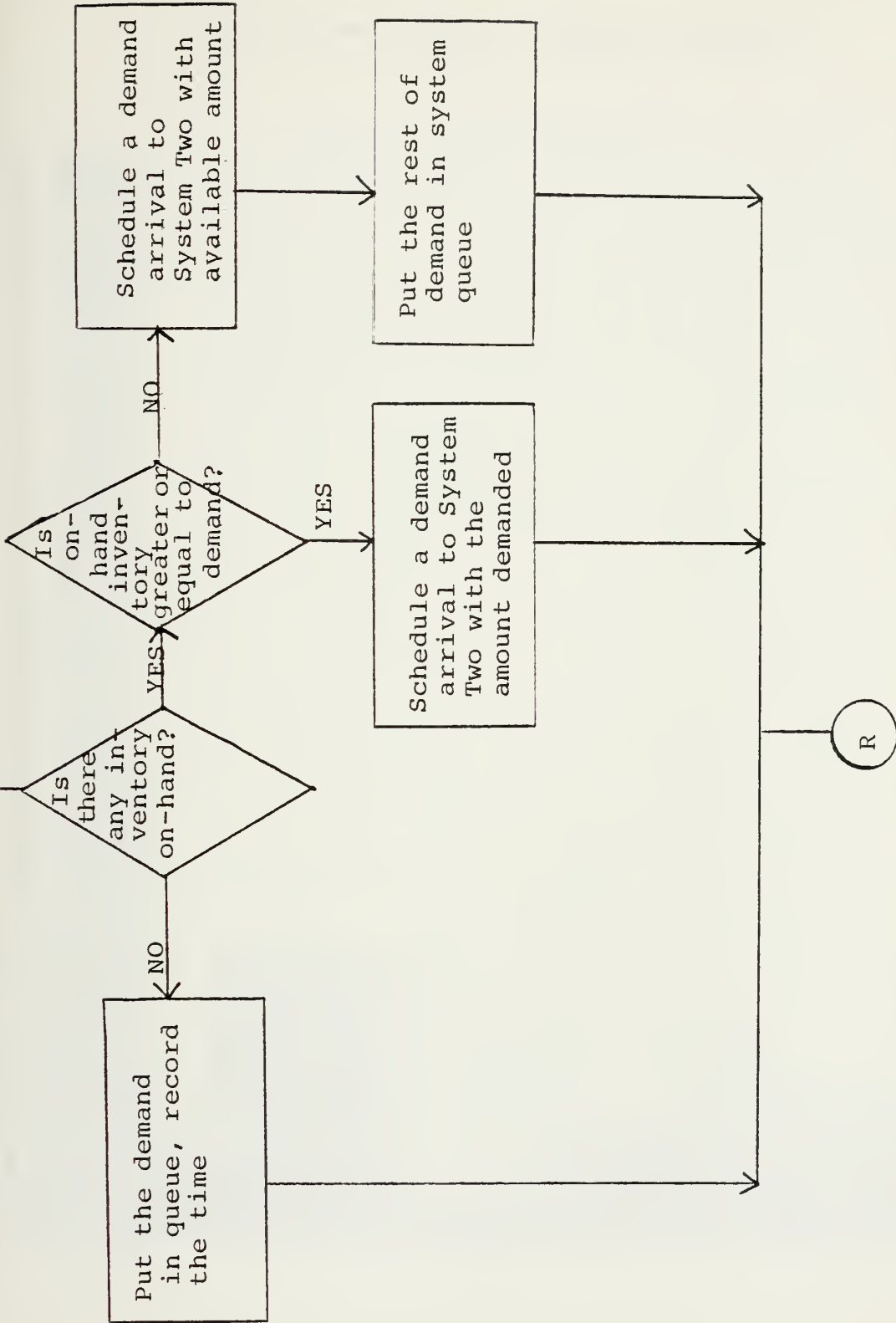
SUBROUTINE EIGHT



SUBROUTINE NINE



SUBROUTINE TEN



APPENDIX C

Simulation Program; Versatec Plotter

```

REAL*8 DSEED1,DSEED2,DSEED3,DSEED4,DSEED5,DSEED6,DSEED7,DSEED8,DSE
IED9
1 DIMENSION EVENT(900), IEVENT(900), IM(900), QU1(900), QU2(900), QU3(900
1), QS(900), IG1(900), IG2(900), IG3(900), IS(900), IA1(900), IA2(900), IA(
1900), Z(50), Z1(50), Z2(50), X(4000), X1(4000), X2(4000), V(4000), V1(4000
1), V2(4000), Y(4000), Y1(4000), Y2(4000), WK(50), WS(50), WZ(50), IK1(1), I
1K2(1), IK3(1), S1(1), S2(1), S3(1)
NP=4000
NS=900
NM=30
DSEED1=123456.0D0
DSEED2=247658.0D0
DSEED3=365274.0D0
DSEED4=258732.0D0
DSEED5=541863.0D0
DSEED6=433215.0D0
DSEED7=651563.0D0
DSEED8=265418.0D0
DSEED9=167519.0D0
I=0
J=0
K=0
L=0
K1=1
K2=1
K3=1
TW1=0.0
TW2=0.0
TW3=0.0
TW4=0.0
TW5=0.0
TOH=0.0
TOH1=0.0
TOH2=0.0
DO 1 N=1, 50
EVENT(N)=99999.
IEVENT(N)=0
QU1(N)=0.0
QU2(N)=0.0
QU3(N)=0.0
IG1(N)=0
IG2(N)=0
IG3(N)=0
IA1(N)=0
IA2(N)=0
IA(N)=0
1 CONTINUE
DO 2 N=1,10

```



```

IM(N)=0
QS(N)=0.0
IG(N)=0
2 CONTINUE
IF=0
IF1=0
IF2=0
ID=0
ID1=0
ID2=0
100 READ(5,100) IR,IS
    FORMAT(2I10)
110 READ(5,110) IR1,IS1,T1
    FORMAT(2I10,F10.0)
120 READ(5,120) IR2,IS2,T2
    READ(5,120) YEAR
    FORMAT(F10.0)
130 READ(5,130) A,B
    FORMAT(5,2F4.0)
    READ(5,130) A1,B1
    READ(5,130) A2,B2
    READ(5,140) XM1
    READ(5,140) XM2
    READ(5,140) XM3
140 FORMAT(F4.0)
    READ(5,150) P1
    READ(5,150) P2
    READ(5,150) P3
150 FORMAT(F6.0)
IQ=IR+IS
IQ1=IR1
IQ2=IR2
XL=(YEAR/365.)*33.
TIME=0.0
IP=IR+IS
IP1=IR1
IP2=IR2
X(K1)=IQ
Y(K1)=IP
X1(K2)=IQ1
V1(K2)=IP1
Y1(K2)=TIME
X2(K3)=IQ2
V(K3)=IP2
Y2(K3)=TIME
CALL GGEEXN (DSEED1,XM1,I,SI)
CALL GGEOT (DSEED7,I,PI,WZ,IK1)

```



```

IF I=1
DO 3 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 4
3 CONTINUE
4 EVENT(II)=TIME+S1(1)
I EVENT(II)=1
CALL GGEXN (DSEED2,XM2,1,S2)
CALL GGEXT (DSEED8,1,P2,WS,IK2)
IF2=1
DO 5 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 6
5 CONTINUE
6 EVENT(II)=TIME+S2(1)
I EVENT(II)=2
CALL GGEXN (DSEED3,XM3,1,S3)
CALL GGEXT (DSEED9,1,P3,WK,IK3)
IF=1
DO 7 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
8 EVENT(II)=TIME+S3(1)
I EVENT(II)=3
DO 9 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 10
9 CONTINUE
10 EVENT(II)=TIME+T1
I EVENT(II)=4
DO 11 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 12
11 CONTINUE
12 EVENT(II)=TIME+T2
I EVENT(II)=5
DO 13 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 14
13 CONTINUE
14 EVENT(II)=YEAR
I EVENT(II)=9
GO TO 26
15 EVENT(IN)=99999.
I EVENT(IN)=0
26 IN=1
DO 16 KI=2,NM

```



```

16 IF(EVENT(IN).GT.EVENT(KI)) IN=KI
CONTINUE
TIME=EVENT(IN)
IL=IEVENT(IN)
IJ=IN
GO TO (17,18,19,20,21,22,23,24,25),IL
17 CALL ONE (I,TIME,EVENT,IEVENT,QU1,IG1,IQ1,IPI,IF1,XM1,P1,DSEED1,DS
1EED7,K2,NP,X1,Y1,V1,NM,NS,TOH1)
GO TO 15
18 CALL TWO (J,TIME,EVENT,IEVENT,QU2,IG2,IQ2,IP2,IF2,XM2,P2,DSEED2,DS
1EED8,K3,NP,X2,Y2,V2,NM,NS,TOH2)
GO TO 15
19 CALL THREE (L,TIME,EVENT,IEVENT,QU3,IG3,IQ3,IQ,IP,IF,XM3,P3,DSEED3,DS
1EED6,DSEED9,A,B,K1,NP,X,Y,V,NM,NS,IA,IR,IS,TOH)
GO TO 15
20 CALL FOUR (K,IQ,IQ1,IPI,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,IR1,I
1S,IP,A,B,A1,B1,DSEED4,DSEED6,K1,K2,NP,X,Y,V,X1,Y1,V1,NM,T1,NS,IS1,
1TOH)
GO TO 15
21 CALL FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IR2,I
1S,IP,A,B,A2,B2,DSEED5,DSEED6,K1,K3,NP,X,Y,V,X2,Y2,V2,NM,T2,NS,IS2,
1TOH)
GO TO 15
22 CALL SIX (I,IJ,TIME,IAL,IQ1,QU1,IG1,TW1,IPI,K2,NP,X1,V1,Y1,NM,NS)
GO TO 15
23 CALL SEVEN (J,IJ,TIME,IA2,IQ2,QU2,IG2,TW2,IP2,K3,NP,X2,V2,Y2,NM,NS
1)
GO TO 15
24 CALL EIGHT (L,K,IJ,TIME,EVENT,IEVENT,IQ,IA,IAL,IA2,IG,QS,IM,QU3,IG
13,A,B,A1,B1,A2,B2,TW3,TW4,TW5,DSEED4,DSEED5,K1,NP,X,Y,V,NM,NS,IP)
GO TO 15
25 TW1=TW1/YEAR
TW2=TW2/YEAR
TW3=TW3/YEAR
TW4=TW4/YEAR
TW5=TW5/YEAR
WRITE (6,200) TW1,TW2,TW3,TW4,TW5
200 FFORMAT (:,TW1=,F10.4, TW2=,F10.4, TW3=,F10.4, TW4=,F10.4,
1TW5=,F10.4)
TOH=TOH/YEAR
TOH1=TOH1/YEAR
TOH2=TOH2/YEAR
WRITE (6,201) TOH,TOH1,TOH2
201 FFORMAT (:,TOH=,F10.3, TOH1=,F10.3, TOH2=,F10.3)
10.0,0.0,XL,20.)
CALL PLOTG (Y,V,K1,2,1,52,TIME,4,INVENTORY QUANTITY,18,0.0,0.0,
1,0.0,0.0,XL,20.)

```



```

CALL PLOTG (Y1,X1,K2,1,1,0,'TIME',4,'INVENTORY QUANTITY',18,0.0,0.0,
10,0.0,0.0,XL,20.)
CALL PLOTG (Y1,V1,K2,2,1,52,'TIME',4,'INVENTORY QUANTITY',18,0.0,0.0,
1,0,0.0,0.0,XL,20.)
CALL PLOTG (Y2,X2,K3,1,1,0,'TIME',4,'INVENTORY QUANTITY',18,0.0,0.0,
10,0.0,0.0,XL,20.)
CALL PLOTG (Y2,V2,K3,2,1,52,'TIME',4,'INVENTORY QUANTITY',18,0.0,0.0,
1,0,0.0,0.0,XL,20.)
CALL PLOT (0.0,0.0,999)
STOP
DEBUG SUBCHK
END
SUBROUTINE ONE (I,TIME,EVENT,IEVENT,QUI,IG1,IQ1,IPI,IF1,XM1,P1,DSE
1ED1,DSEED7,K2,NP,X1,Y1,V1,NM,NS,TOH1)
REAL*8 DSEED1,DSEED7
DIMENSION EVENT(NS),IEVENT(NS),QUI(NS),IG1(NS),X1(NP),Y1(NP),V1(NP
1),WZ(50),IK1(1),SI(1)
SS=Y1(K2)
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPI
Y1(K2)=TIME
IF(IQ1.GT.0) GO TO 1
I=I+1
IQ1=IQ1-IF1
IPI=IPI-IF1
QUI(I)=TIME
IG1(I)=IF1
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPI
Y1(K2)=TIME
GO TO 3
1 WW=0.0
WW=(TIME-SS)*X1(K2)
TOH1=TOH1+WW
IF(IQ1.LT-IF1) GO TO 2
IQ1=IQ1-IF1
IPI=IPI-IF1
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPI
Y1(K2)=TIME
GO TO 3
2 I=I+1
IQ1=IQ1-IF1
IPI=IPI-IF1
QUI(I)=TIME

```



```

IG1(I)=IF1-IQ1
K2=K2+1
X1(K2)=IQ1
Y1(K2)=IPL
3 CALL GGEXN (DSEED1,XM1,1,S1)
CALL GGEXT (DSEED7,1,PI,WZ,IK1)
IF1=1
DO 4 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 5
4 CONTINUE
WRITE (6,100)
FORMAT (1,EVENT LIST IS FULL)
100 EVENT(II)=TIME+S1(I)
5 IEVENT(II)=1
RETURN
DEBUG SUBCHK
END
SUBROUTINE TWO (J,TIME,EVENT,IEVENT,QU2,IQ2,IP2,IF2,XM2,P2,DSE
IED2,DSEED8,K3,NP,X2,Y2,V2,NM,NS,TOH2)
REAL*8 DSEED2,DSEED8
DIMENSION EVENT(NS),IEVENT(NS),QU2(NS),X2(NP),Y2(NP),V2(NP
1),WS(50),IK2(1),S2(1)
SS=Y2(K3)
K3=K3+1
X2(K3)=IQ2
V2(K3)=IP2
Y2(K3)=TIME
IF(IQ2.GT.0) GO TO 1
J=J+1
IG2=IQ2-IF2
IP2=IP2-IF2
QU2(J)=TIME
IG2(J)=IF2
K3=K3+1
X2(K3)=IQ2
V2(K3)=IP2
Y2(K3)=TIME
GO TO 3
1 WW=0.0
WW=(TIME-SS)*X2(K3)
TOH2=TOH2+WW
IF(IQ2.LT.IF2) GO TO 2
IP2=IP2-IF2
K3=K3+1
X2(K3)=IQ2

```



```

V2(K3)=IP2
Y2(K3)=TIME
GO TO 3
2 J=J+1
  IQ2=IQ2-IF2
  IP2=IP2-IF2
  QU2(J)=TIME
  IG2(J)=IF2-IQ2
  K3=K3+1
  X2(K3)=IQ2
  V2(K3)=IP2
  Y2(K3)=TIME
3 CALL GGEXN (DSEED2,XM2,1,S2)
  CALL GGEXT (DSEED8,1,P2,WS,IK2)
  IF2=1
  DO 4 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 5
    4 CONTINUE
    WRITE(6,100)
    100 FORMAT(,' EVENT LIST IS FULL')
    5 EVENT(II)=TIME+S2(1)
    IEVENT(II)=2
    RETURN
  DEBUG SUBCHK
  END
  SUBROUTINE THREE (L,TIME,EVENT,IEVENT,QU3,IG3,IQ,IP,IF,XM3,P3,DSEE
1D3,DSEED6,DSEED9,A,B,KI,NP,X,Y,V,NM,NS,IA,IR,IS,TOH)
  REAL*8 DSEED3,DSEED6,DSEED9
  DIMENSION EVENT(NS),IEVENT(NS),QU3(NS),Z(50),X(NP),Y(NP),V
1(NP),IA(NS),WK(50),K3(1),S3(1),R(1)
  SS=Y(K1)
  KI=KI+1
  X(K1)=IQ
  V(K1)=IP
  Y(K1)=TIME
  IF(IQ.GT.0) GO TO 1
  L=L+1
  IP=IP-IF
  IQ=IQ-IF
  QU3(L)=TIME
  IG3(L)=IF
  KI=KI+1
  X(K1)=IQ
  V(K1)=IP
  Y(K1)=TIME
  GO TO 3
1 WW=0.0

```



```

WW=(TIME-SS)*X(K1)
TOH=TOH+WW
IF(IQ.LT.IF) GO TO 2
IP=IQ-IF
KI=KI+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
GO TO 3
2 L=L+1
  QU3(L)=TIME
  IG3(L)=IF-IQ
  IQ=IQ-IF
  IP=IP-IF
  KI=KI+1
  X(K1)=IQ
  V(K1)=IP
  Y(K1)=TIME
3 IF(IP.GT.IS) GO TO 6
  CALL GGAMS (DSEED6,A,B,1,Z,R)
  DO 4 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 5
4 CONTINUE
  WRITE (6,100)
  FORMAT (,'EVENT LIST IS FULL')
5 EVENT(II)=TIME+R(1)
  IEVENT(II)=8
  ML=0
70 ML=ML+1
  IP=IP+IR
  IF(IP.LT.IS) GO TO 70
  IA(II)=ML*IR
  KI=KI+1
  X(KI)=IQ
  V(KI)=IP
  Y(KI)=TIME
6 CALL GGEXN (DSEED3,XM3,1,S3)
  CALL GGEXT (DSEED9,1,P3,WK,IK3)
  IF=1
  DO 7 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
  WRITE (6,100)
8 EVENT(II)=TIME+S3(1)
  IEVENT(II)=3

```



```

RETURN
DEBUG SUBCHK
END
SUBROUTINE FOUR (K,IQ,IQL,IPI,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA1,IR
1S,IS1,TOH)
REAL#8 DSEED4,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IA1(NS),QS(NS),IG(NS),IA(NS)
1,X(NP),Y(NP),V(NP),X1(NP),Y1(NP),V1(NP)
IDL=0
IF(IPI.GT.IS1) GO TO 1
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPI
Y1(K2)=TIME
IDI=IR1-IPI
IPI=IR1
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPI
Y1(K2)=TIME
CALL NINE (K,IQ,IDL,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA1,IR,IS,IP,A,B
1,A1,B1,DSEED4,DSEED6,K1,NP,X,Y,V,NM,NS,TOH)
1 DO 2 KI=1,NM
1 I=KI
IF(EVENT(I).EQ.99999.) GO TO 3
2 CONTINUE
WRITE (6,100)
100 FORMAT (' EVENT LIST IS FULL')
3 EVENT(I)=TIME+T1
IEVENT(I)=4
RETURN
DEBUG SUBCHK
END
SUBROUTINE FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR
1S,IS2,TOH)
REAL#8 DSEED5,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IA2(NS),QS(NS),IG(NS),IA(NS)
1,X(NP),Y(NP),V(NP),X2(NP),Y2(NP),V2(NP)
ID2=0
IF(IP2.GT.IS2) GO TO 1
K3=K3+1
X2(K3)=IQ2
V2(K3)=IP2
Y2(K3)=TIME
ID2=IR2-IP2
IP2=IR2

```



```

K3=K3+1
X2(K3)=IQ2
Y2(K3)=IP2
Y2(K3)=TIME
CALL TEN(K,IQ,ID2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,IP,A,B,
IA2,B2,DSEED5,DSEED6,K1,NP,X,Y,V,NM,NS,TOH)
1 DO 2 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.999999.) GO TO 3
2 CONTINUE
100 WRITE(6,100)
3 FORMAT(' EVENT LIST IS FULL')
3 EVENT(II)=TIME+T2
RETURN
DEBUG SUBCHK
END
SUBROUTINE SIX (I,IJ,TIME,IAL,IQ1,IQI,QUL,IQ1,IQI,TW1,IPL,K2,NP,X1,V1,Y1,N
IM,NS)
DIMENSION IAL(NS),IG1(NS),QUL(NS),X1(NP),V1(NP),Y1(NP)
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPL
Y1(K2)=TIME
IQI=IQ1+IAL(IJ)
K2=K2+1
X1(K2)=IQ1
V1(K2)=IPL
Y1(K2)=TIME
ITD=0
IF(I.EQ.0) GO TO 8
DO 1 N=1,I
  ITD=ITD+IG1(N)
1 CONTINUE
IF(IAL(IJ).LT.ITD) GO TO 3
DO 2 N=1,I
  W=0.
  W=(TIME-QUL(N))*IG1(N)
  QUL(N)=0.
  TW1=TW1+W
  IG1(N)=0
2 CONTINUE
  I=0
  GO TO 8
3 DO 5 N=1,I
  W=0.
  IF(IAL(IJ).GE.IG1(N)) GO TO 4

```



```

IF(IAL(IJ).EQ.0) GO TO 6
IG1(N)=IG1(N)-IA1(IJ)
W=(TIME-QU1(N))*IAL(IJ)
TW1=TW1+W
GO TO 6
4 IAL(IJ)=IAL(IJ)-IG1(N)
W=(TIME-QU1(N))*IG1(N)
TW1=TW1+W
QU1(N)=0.
IG1(N)=0
5 CONTINUE
6 MM=0
DO 7 N=1,I
IF(QU1(N).EQ.0.) GO TO 7
MM=MM+1
QU1(MM)=QU1(N)
IG1(MM)=IG1(N)
7 CONTINUE
I=MM
8 RETURN
DEBUG SUBCHK
END
SUBROUTINE SEVEN (J,IJ,TIME,IA2,IQ2,QU2,IG2,TW2,IP2,K3,NP,X2,V2,Y2
1,NM,NS)
DIMENSION IA2(NS),IG2(NS),QU2(NS),X2(NP),V2(NP),Y2(NP)
K3=K3+1
X2(K3)=IQ2
V2(K3)=IP2
Y2(K3)=TIME
IQ2=IQ2+IA2(IJ)
K3=K3+1
X2(K3)=IQ2
V2(K3)=IP2
Y2(K3)=TIME
ITD=0
IF(J.EQ.0) GO TO 8
DO 1 N=1,J
ITD=ITD+IG2(N)
1 CONTINUE
IF(IA2(IJ).LT.ITD) GO TO 3
DO 2 N=1,J
W=0.
W=(TIME-QU2(N))*IG2(N)
QU2(N)=0.
TW2=TW2+W
IG2(N)=0
2 CONTINUE
IA2(IJ)=0

```



```

J=0
GO TO 8
3 DO 5 N=1,J
  W=0
  IF(IA2(IJ).GE.IG2(N)) GO TO 4
  IF(IA2(IJ).EQ.0) GO TO 6
  IG2(N)=IG2(N)-IA2(IJ)
  W=(TIME-QU2(N))*IA2(IJ)
  TW2=TW2+W
  GO TO 6
4 IA2(IJ)=IA2(IJ)-IG2(N)
  W=(TIME-QU2(N))*IG2(N)
  TW2=TW2+W
  QU2(N)=0.
  IG2(N)=0
5 CONTINUE
6 JJ=0
  DO 7 N=1,J
    IF(QU2(N).EQ.0.) GO TO 7
    JJ=JJ+1
    QU2(JJ)=QU2(N)
    IG2(JJ)=IG2(N)
7 CONTINUE
  J=JJ
8 RETURN
  DEBUG SUBCHK
  END
SUBROUTINE EIGHT (L,K,IJ,TIME,EVENT,IEVENT,IQ,IA,IA1,IA2,IG,QS,IM,
1 QS,IP)
  REAL*8 DSEED4,DSEED5
  DIMENSION EVENT(NS),IEVENT(NS),IA(NS),IA1(NS),IA2(NS),IG(NS),QS(NS
1 ),IM(NS),QU3(NS),IG3(NS),Z1(50),Z2(50),X(NP),Y(NP),V(NP),R1(1),R2(
1 ),ITD=0
  JZ=0
  KL=KL+1
  X(KL)=IQ
  V(KL)=IP
  Y(KL)=TIME
  IQ=IQ+IA(IJ)
  KL=KL+1
  X(KL)=IQ
  V(KL)=IP
  Y(KL)=TIME
  IF(L.EQ.0) GO TO 8
  DO 1 N=1,L
    ITD=ITD+IG3(N)

```



```

1 CONTINUE
  IF(IA(IJ).LT.ITD) GO TO 3
  DO 2 N=1,L
  W=0.
  W=(TIME-QU3(N))*IG3(N)
  QU3(N)=0.
  TW3=TW3+W
  IG3(N)=0
  CONTINUE
2  IA(IJ)=IA(IJ)-ITD
  L=0
  GO TO 8
3  DO 5 N=1,L
  W=0.
  IF(IA(IJ).GE.IG3(N)) GO TO 4
  IF(IA(IJ).EQ.0) GO TO 6
  IG3(N)=IG3(N)-IA(IJ)
  W=(TIME-QU3(N))*IA(IJ)
  TW3=TW3+W
  GO TO 6
4  IA(IJ)=IA(IJ)-IG3(N)
  W=(TIME-QU3(N))*IG3(N)
  TW3=TW3+W
  QU3(N)=0.
  IG3(N)=0
  CONTINUE
5  LL=0
  DO 7 N=1,L
  IF(QU3(N).EQ.0.) GO TO 7
  LL=LL+1
  QU3(LL)=QU3(N)
  IG3(LL)=IG3(N)
  CONTINUE
6  LL=0
  DO 7 N=1,L
  IF(QU3(N).EQ.0.) GO TO 7
  LL=LL+1
  QU3(LL)=QU3(N)
  IG3(LL)=IG3(N)
  CONTINUE
7  LL=LL
  GO TO 31
8  IF(K.EQ.0) GO TO 31
  ITD=0
  DO 9 N=1,K
  ITD=ITD+IG(N)
  CONTINUE
9  IF(IA(IJ).LT.ITD) GO TO 16
  IAA=0
  DO 10 N=1,K
  IF(IM(N).NE.1) GO TO 10
  W=0.
  W=(TIME-QS(N))*IG(N)
  TW4=TW4+W
  IAA=IAA+IG(N)

```



```

QS(N)=0.
IG(N)=0
IM(N)=0
10 CONTINUE
IF(IAA.EQ.0) GO TO 32
DO 11 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 12
11 CONTINUE
WRITE (6,100)
100 FORMAT (1,EVENT LIST IS FULL.)
12 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
EVENT(II)=TIME+R1(1)
EVENT(II)=6
IA1(II)=IAA
IAB=0
32 DO 13 N=1,K
IF(IM(N).NE.2) GO TO 13
W=0.
W=(TIME-QS(N))*IG(N)
TW5=TW5+W
IAB=IAB+IG(N)
QS(N)=0.
IG(N)=0
IM(N)=0
13 CONTINUE
IF(IAB.EQ.0) GO TO 31
DO 14 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 15
14 CONTINUE
WRITE (6,100)
15 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
EVENT(II)=TIME+R2(1)
EVENT(II)=7
IA2(II)=IAB
GO TO 31
16 IAA=0
IAB=0
DO 20 N=1,K
IF(IM(N).NE.1) GO TO 17
IF(IA(IJ).GE.IG(N)) GO TO 18
IG(N)=IG(N)-IA(IJ)
W=(TIME-QS(N))*IA(IJ)
TW4=TW4+W
IAA=IAA+IA(IJ)
GO TO 21
17 IF(IM(N).NE.2) GO TO 20

```



```

IF(IA(IJ).GE.IG(N)) GO TO 19
IG(N)=IG(N)-IA(IJ)
W=(TIME-QS(N))*IA(IJ)
TW5=TW5+W
IAB=IAB+IA(IJ)
GO TO 21
18 W=0.
IAA=IAA+IG(N)
IA(IJ)=IA(IJ)-IG(N)
W=(TIME-QS(N))*IG(N)
TW4=TW4+W
QS(N)=0.
IG(N)=0
IM(N)=0
GO TO 20
19 W=0.
IAB=IAB+IG(N)
IA(IJ)=IA(IJ)-IG(N)
W=(TIME-QS(N))*IG(N)
TW5=TW5+W
QS(N)=0.
IG(N)=0
IM(N)=0
CONTINUE
20 IF(IAA.EQ.0) GO TO 24
I=KI
DO 22 KI=1,NM
IF(EVENT(II).EQ.99999.) GO TO 23
CONTINUE
22 WRITE (6,100)
CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
EVENT(II)=TIME+R1(1)
EVENT(II)=6
IA1(II)=IAA
IF(IAB.EQ.0) GO TO 27
DO 25 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 26
CONTINUE
25 WRITE (6,100)
CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
EVENT(II)=TIME+R2(1)
EVENT(II)=7
IA2(II)=IAB
27 NN=0
DO 30 N=1,K
IF(QS(N).EQ.0.) GO TO 30
NN=NN+1

```



```

IF(IM(N).NE.1) GO TO 28
IM(NN)=1
GO TO 29
28 IM(NN)=2
29 QS(NN)=QS(N)
30 IG(NN)=IG(N)
31 CONTINUE
K=NN
RETURN
DEBUG SUBCHK
END
SUBROUTINE NINE (K,IQ,IDL,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,IS,
1 IP,A,B,AL,B1,DSEED4,DSEED6,K1,NP,X,Y,V,NM,NS,TOH)
REAL*8 DSEED4,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IAL(NS),QS(NS),IG(NS),IA(NS)
1,Z(50),Z1(50),X(NP),Y(NP),V(NP),R(1),R1(1)
SS=Y(K1)
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IQ.LE.0) GO TO 11
WW=0.0
WW=(TIME-SS)*X(K1)
TOH=TOH+WW
IF(IQ.GE.IDL) GO TO 6
CALL GGAMS (DSEED4,AL,B1,1,Z1,R1)
DO 1 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 2
1 CONTINUE
WRITE (6,100)
100 FORMAT (' EVENT LIST IS FULL.')
2 EVENT(II)=TIME+R1(1)
IEVENT(II)=6
IAL(II)=IQ
K=K+1
QS(K)=TIME
IG(K)=IDL-IQ
IM(K)=1
IQ=IQ-IDL
IP=IP-IDL
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IP.GT.IS) GO TO 14
DO 3 KI=1,NM

```



```

II=KI
IF(EVENT(II).EQ.99999.) GO TO 4
3 CONTINUE
WRITE (6,100)
4 CALL GGAMS (DSEED6,A,B,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
70 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 70
IA(II)=ML*IR
KI=KI+1
X(KI)=IQ
V(KI)=IP
Y(KI)=TIME
GO TO 14
6 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
DO 7 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
WRITE (6,100)
8 EVENT(II)=TIME+R1(1)
IA(II)=ID1
IQ=IQ-ID1
IP=IP-ID1
KI=KI+1
X(KI)=IQ
V(KI)=IP
Y(KI)=TIME
IF(IP.GT.IS) GO TO 14
DO 9 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 10
9 CONTINUE
WRITE (6,100)
10 CALL GGAMS (DSEED6,A,B,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
71 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 71
IA(II)=ML*IR
KI=KI+1
X(KI)=IQ

```



```

V(K1)=IP
Y(K1)=TIME
GO TO 14
11 K=K+1
QS(K)=TIME
IG(K)=IDI
IM(K)=I
IQ=IQ-IDI
IP=IP-IDI
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IP.GT.IS) GO TO 14
DO 12 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 13
12 CONTINUE
WRITE (6,100)
13 CALL GSAMS (DSEED6,A,B,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
72 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 72
IA(II)=ML*IR
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
14 RETURN SUBCHK
END
SUBROUTINE TEN (K,IQ,ID2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,I
1P,A,B,A2,B2,DSEED5,DSEED6,K1,NP,X,Y,V,NM,NS,TOH)
REAL*8 DSEED5,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IA2(NS),IG(NS),IA(NS)
1,Z(50),Z2(50),X(NP),Y(NP),V(NP),R(1),R2(1)
SS=Y(K1)
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IQ.LE.0) GO TO 11
WW=0.0
TW=(TIME-SS)*X(K1)
TOH=TOH+WW

```



```

IF(IQ.GE.ID2) GO TO 6
CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
DO 1 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 2
1 CONTINUE
WRITE (6,100)
FORMAT (' EVENT LIST IS FULL')
2 EVENT(II)=TIME+R2(1)
IEVENT(II)=7
IA2(II)=IQ
K=K+1
QS(K)=TIME
IG(K)=ID2-IQ
IM(K)=2
IQ=IQ-ID2
IP=IP-ID2
KI=KI+1
X(KI)=IQ
V(KI)=IP
Y(KI)=TIME
IF(IP.GT.IS) GO TO 14
DO 3 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 4
3 CONTINUE
WRITE (6,100)
4 CALL GGAMS (DSEED6,A,B,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
70 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 70
IA(II)=ML*IR
KI=KI+1
X(KI)=IQ
V(KI)=IP
Y(KI)=TIME
GO TO 14
6 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
DO 7 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
WRITE (6,100)
8 EVENT(II)=TIME+R2(1)
IEVENT(II)=7

```



```

IA2(I1)=ID2
IQ=IQ-ID2
IP=IP-ID2
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IP.GT.IS) GO TO 14
DO 9 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 10
9 CONTINUE
WRITE (6,100)
10 CALL GGAMS (DSEED6,A,8,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
71 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 71
IA(II)=ML*IR
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
GO TO 14
11 K=K+1
QS(K)=TIME
IG(K)=ID2
IM(K)=2
IQ=IQ-ID2
IP=IP-ID2
K1=K1+1
X(K1)=IQ
V(K1)=IP
Y(K1)=TIME
IF(IP.GT.IS) GO TO 14
DO 12 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 13
12 CONTINUE
WRITE (6,100)
13 CALL GGAMS (DSEED6,A,8,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
72 ML=ML+1
IP=IP+IR

```



```
IF(IP.LT.IS) GO TO 72
IA(II)=ML*IR
KI=KI+1
X(KI)=IQ
V(KI)=IP
Y(KI)=TIME
14 RETURN
   DEBUG SUBCHK
END
```


APPENDIX D

Simulation Program; No Versatec Plotter Output

```

REAL*8 DSEED1,DSEED2,DSEED3,DSEED4,DSEED5,DSEED6,DSEED7,DSEED8,DSEED9,DSEED10
DIMENSION EVENT(900), IEVENT(900), IM(900), QU1(900), QU2(900), QU3(900), IA1(900), IA2(900), IA3(900), IA4(900), IA5(900), IA6(900), IA7(900), IA8(900), IA9(900), IA10(900), IA11(900), IA12(900), IA13(900), IA14(900), IA15(900), IA16(900), IA17(900), IA18(900), IA19(900), IA20(900), IA21(900), IA22(900), IA23(900), IA24(900), IA25(900), IA26(900), IA27(900), IA28(900), IA29(900), IA30(900), IA31(900), IA32(900), IA33(900), IA34(900), IA35(900), IA36(900), IA37(900), IA38(900), IA39(900), IA40(900), IA41(900), IA42(900), IA43(900), IA44(900), IA45(900), IA46(900), IA47(900), IA48(900), IA49(900), IA50(900), IA51(900), IA52(900), IA53(900), IA54(900), IA55(900), IA56(900), IA57(900), IA58(900), IA59(900), IA60(900), IA61(900), IA62(900), IA63(900), IA64(900), IA65(900), IA66(900), IA67(900), IA68(900), IA69(900), IA70(900), IA71(900), IA72(900), IA73(900), IA74(900), IA75(900), IA76(900), IA77(900), IA78(900), IA79(900), IA80(900), IA81(900), IA82(900), IA83(900), IA84(900), IA85(900), IA86(900), IA87(900), IA88(900), IA89(900), IA90(900), IG1(900), IG2(900), IG3(900), IG4(900), IG5(900), IG6(900), IG7(900), IG8(900), IG9(900), IG10(900), IG11(900), IG12(900), IG13(900), IG14(900), IG15(900), IG16(900), IG17(900), IG18(900), IG19(900), IG20(900), IG21(900), IG22(900), IG23(900), IG24(900), IG25(900), IG26(900), IG27(900), IG28(900), IG29(900), IG30(900), IG31(900), IG32(900), IG33(900), IG34(900), IG35(900), IG36(900), IG37(900), IG38(900), IG39(900), IG40(900), IG41(900), IG42(900), IG43(900), IG44(900), IG45(900), IG46(900), IG47(900), IG48(900), IG49(900), IG50(900), IG51(900), IG52(900), IG53(900), IG54(900), IG55(900), IG56(900), IG57(900), IG58(900), IG59(900), IG60(900), IG61(900), IG62(900), IG63(900), IG64(900), IG65(900), IG66(900), IG67(900), IG68(900), IG69(900), IG70(900), IG71(900), IG72(900), IG73(900), IG74(900), IG75(900), IG76(900), IG77(900), IG78(900), IG79(900), IG80(900), IG81(900), IG82(900), IG83(900), IG84(900), IG85(900), IG86(900), IG87(900), IG88(900), IG89(900), IG90(900), Z(50), Z1(50), Z2(50), WK(50), WS(50), WZ(50), IK1(1), IK2(1), IK3(1), S1(1), S2(1), S3(1), KA(10), AK(10)
NS=900
NM=30
DSEED1=123456.0D0
DSEED2=247658.0D0
DSEED3=365274.0D0
DSEED4=258732.0D0
DSEED5=541863.0D0
DSEED6=433215.0D0
DSEED7=651563.0D0
DSEED8=265418.0D0
DSEED9=167519.0D0
I=0
J=0
K=0
L=0
SS=0.0
SS1=0.0
SS2=0.0
TWT=0.0
TW2=0.0
TW3=0.0
TW4=0.0
TW5=0.0
TOH=0.0
TOH1=0.0
TOH2=0.0
DO I,N=1,50
EVENT(N)=99999.
IEVENT(N)=0
QU1(N)=0.0
QU2(N)=0.0
QU3(N)=0.0
IG1(N)=0
IG2(N)=0
IG3(N)=0
IA1(N)=0
IA2(N)=0
IA(N)=0
IACONTINUE
DO 2,N=1,10
IM(N)=0
QS(N)=0.0
1

```


TUR00490
 TUR00500
 TUR00510
 TUR00520
 TUR00530
 TUR00540
 TUR00550
 TUR00560
 TUR00570
 TUR00580
 TUR00590
 TUR00600
 TUR00610
 TUR00620
 TUR00630
 TUR00640
 TUR00650

TUR00790
 TUR00800
 TUR00810
 TUR00820
 TUR00830
 TUR00840
 TUR00850
 TUR00860
 TUR00870
 TUR00890
 TUR00900
 TUR00910
 TUR00920
 TUR00930
 TUR00940
 TUR00950
 TUR00960

```

IG(N)=0
KA(N)=0
AK(N)=0.0
2 CONTINUE
IF1=0
IF2=0
ID=0
ID1=0
ID2=0
100 READ(5,100) IR, IS
    FORMAT(2I10)
110 READ(5,110) IR1, IS1, T1
    FORMAT(2I10, F10.0)
120 READ(5,120) IR2, IS2, T2
    READ(5,120) YEAR
    FORMAT(F10.0)
130 READ(5,130) A, B
    FORMAT(5, 2F4.0)
    READ(5,130) A1, B1
    READ(5,130) A2, B2
    READ(5,140) XM1
    READ(5,140) XM2
    READ(5,140) XM3
140 FORMAT(F4.0) P1
    READ(5,150) P2
    READ(5,150) P3
150 FORMAT(F6.0)
    IQ=IR+IS
    IQ1=IR1
    IQ2=IR2
    IQQ=1000000
    IQQ1=1000000
    IQQ2=1000000
    ND11=1000000
    ND22=1000000
    XL=(YEAR/365.)*48.
    TIME=0.0
    IP=IR+IS
    IP1=IR1
    IP2=IR2
    CALL GGEXN (DSEED1,XM1,1,SL)
    CALL GGEXT (DSEED7,1,P1,WZ,IK1)
    IF1=1
    DO 3 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 4
  
```



```

3 CONTINUE
4 EVENT(II)=TIME+S1(1)
  IEVENT(II)=1
  CALL GGEXN (DSEED2,XM2,1,S2)
  CALL GGEXT (DSEED8,1,P2,WS,IK2)
  IF2=1
  DO 5 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 6
  5 CONTINUE
  6 EVENT(II)=TIME+S2(1)
  IEVENT(II)=2
  CALL GGEXN (DSEED3,XM3,1,S3)
  CALL GGEXT (DSEED9,1,P3,WK,IK3)
  IF=1
  DO 7 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 8
  7 CONTINUE
  8 EVENT(II)=TIME+S3(1)
  IEVENT(II)=3
  DO 9 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 10
  9 CONTINUE
 10 EVENT(II)=TIME+T1
  IEVENT(II)=4
  DO 11 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 12
 11 CONTINUE
 12 EVENT(II)=TIME+T2
  IEVENT(II)=5
  DO 13 KI=1,NM
    II=KI
    IF(EVENT(II).EQ.99999.) GO TO 14
 13 CONTINUE
 14 EVENT(II)=YEAR
  IEVENT(II)=9
  GO TO 26
 15 EVENT(IN)=99999.
  IEVENT(IN)=0
 26 IN=1
  DO 16 KI=2,NM
 16 IF(EVENT(IN).GT.EVENT(KI)) IN=KI
  CONTINUE
  TIME=EVENT(IN)
  IL=IEVENT(IN)

```

```

TUR00970
TUR00980
TUR00990
TUR01000
TUR01010
TUR01020
TUR01030
TUR01040
TUR01050
TUR01060
TUR01070
TUR01080
TUR01090
TUR01100
TUR01110
TUR01120
TUR01130
TUR01140
TUR01150
TUR01160
TUR01170
TUR01180
TUR01190
TUR01200
TUR01210
TUR01220
TUR01230
TUR01240
TUR01250
TUR01260
TUR01270
TUR01280
TUR01290
TUR01300
TUR01310
TUR01320
TUR01330
TUR01340
TUR01350
TUR01360
TUR01370
TUR01380
TUR01390
TUR01400
TUR01410
TUR01420
TUR01430
TUR01440

```



```

IJ=IN
GO TO (17,18,19,20,21,22,23,24,25),IL
17 CALL ONE (I,TIME,EVENT,IEVENT,QU1,IG1,IQ1,IP1,IF1,XM1,PL,DSEED1,DS
1 SEED7,NM,NS,TOH1,SS1,IQQ1)
18 CALL TWO (J,TIME,EVENT,IEVENT,QU2,IG2,IQ2,IP2,IF2,XM2,P2,DSEED2,DS
1 SEED8,NM,NS,TOH2,SS2,IQQ2)
19 CALL THREE (L,TIME,EVENT,IEVENT,QU3,IG3,IQ3,IP,IF,XM3,P3,DSEED3,DS
1 SEED6,DSEED9,A,B,NM,NS,IA,IR,IS,TOH,SS,KA,AK,IQQ)
20 CALL FOUR (K,IQ,IQ1,IP1,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,IR1,
1 IS,IP,A,B,AL,BI,DSEED4,DSEED6,NM,II,NS,ISI,TOH,SS,KA,AK,IQQ,IQQ1,ND
1 I11)
21 CALL FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IR2,
1 IS,IP,A,B,A2,B2,DSEED5,DSEED6,NM,I2,NS,IS2,TOH,SS,KA,AK,IQQ,IQQ2,ND
1 I22)
22 CALL SIX (I,IJ,TIME,IAL,IQ1,QU1,IG1,TW1,IP1,NM,NS)
23 CALL SEVEN (J,IJ,TIME,IA2,IQ2,QU2,IG2,TW2,IP2,NM,NS)
24 CALL EIGHT (L,K,IJ,TIME,EVENT,IEVENT,IQ,IA,IAL,IA2,IG,QS,IM,QU3,IG
1 I3,A,B,AL,B1,A2,B2,TW3,TW4,TW5,DSEED4,DSEED5,NM,NS,IP,KA,AK,IQQ)
25 GO TO 15
TW1=TW1/YEAR
TW2=TW2/YEAR
TW3=TW3/YEAR
TW4=TW4/YEAR
TW5=TW5/YEAR
WRITE (6,200) TW1,TW2,TW3,TW4,TW5
FORMAT (10,F10.4,10,F10.4,10,F10.4,10,F10.4,10,F10.4,10,F10.4,10,F10.4,10,F10.4,10,F10.4)
1 TW5=,F10.4)
TOH=TOH/YEAR
TOH1=TOH1/YEAR
TOH2=TOH2/YEAR
WRITE (6,201) TOH,TOH1,TOH2
FORMAT (10,F10.3,10,F10.3,10,F10.3,10,F10.3,10,F10.3,10,F10.3,10,F10.3,10,F10.3,10,F10.3)
201 STOP
DEBUG SUBCHK
END
SUBROUTINE ONE (I,TIME,EVENT,IEVENT,QU1,IG1,IQ1,IP1,IF1,XM1,PL,DSEED1,DS
1 EDI,DSEED7,NM,NS,TOH1,SS1,IQQ1)
REAL*8 DSEED1,DSEED7
DIMENSION EVENT(NS),IEVENT(NS),QU1(NS),IG1(NS),WZ(50),IKI(1),SI(1)
IF(IQ1.GT.0) GO TO 1
I=I+1

```

```

TUR01450
TUR01460
TUR01470
TUR01480
TUR01490
TUR01500
TUR01510
TUR01520
TUR01530
TUR01540
TUR01550
TUR01560
TUR01570
TUR01580
TUR01590
TUR01600
TUR01610
TUR01620
TUR01630
TUR01640
TUR01650
TUR01660
TUR01670
TUR01680
TUR01690
TUR01700
TUR01710
TUR01720
TUR01730
TUR01740
TUR01750
TUR01760
TUR01770
TUR01780
TUR01790
TUR01800
TUR01810
TUR01820
TUR01830
TUR01840
TUR01850
TUR01860
TUR01870
TUR01880
TUR01890
TUR01900
TUR01910
TUR01920

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TUR01930
 TUR01940
 TUR01950
 TUR01960
 TUR01970
 TUR01980
 TUR01990
 TUR02000
 TUR02010
 TUR02020
 TUR02030
 TUR02040
 TUR02050
 TUR02060
 TUR02070
 TUR02080
 TUR02090
 TUR02100
 TUR02110
 TUR02120
 TUR02130
 TUR02140
 TUR02150
 TUR02160
 TUR02170
 TUR02180
 TUR02190
 TUR02200
 TUR02210
 TUR02220
 TUR02230
 TUR02240
 TUR02250
 TUR02260
 TUR02270
 TUR02280
 TUR02290
 TUR02300
 TUR02310
 TUR02320
 TUR02330
 TUR02340
 TUR02350
 TUR02360
 TUR02370
 TUR02380
 TUR02390
 TUR02400

```

IQL=IQL-IF1
IPI=IPI-IF1
IQQ1=IQQ1-IF1
QUI(I)=TIME
IG1(I)=IF1
GO TO 3
1  WW=0.0
   WW=(TIME-SS1)*IQL
   TOH1=TOH1+WW
   IF(IQL.LT.IF1) GO TO 2
   IQL=IQL-IF1
   IPI=IPI-IF1
   IQQ1=IQQ1-IF1
   GO TO 3
2  I=I+1
   IQL=IQL-IF1
   IPI=IPI-IF1
   IQQ1=IQQ1-IF1
   QUI(I)=TIME
   IG1(I)=IF1-IQL
3  CALL GGEEXN (DSEED1,XM1,I,S1)
   CALL GGEOT (DSEED7,I,PI,WZ,IK1)
   IF1=1
   DO 4 KI=1,NM
4  I=KI
   IF(EVENT(II).EQ.999999.) GO TO 5
   CONTINUE
100 WRITE (6,100)
105 FORMAT (,' EVENT LIST IS FULL')
   EVENT(II)=TIME+S1(I)
   SSI=TIME
   RETURN
   DEBUG SUBCHK
   END
SUBROUTINE TWO (J,TIME,EVENT,IEVENT,QU2,IG2,IQ2,IP2,IF2,
  X2,P2,DSE)
1  IED2,DSEED8,NM,NS,TOH2,SS2,IQQ2)
   REAL *8 DSEED2,DSEED8
   DIMENSION EVENT(NS),IEVENT(NS),QU2(NS),IG2(NS),
     WS(50),IK2(1),S2(1)
   IF(IQ2.GT.0) GO TO 1
   J=J+1
   IQ2=IQ2-IF2
   IP2=IP2-IF2
   IQQ2=IQQ2-IF2
   QU2(J)=TIME
   IG2(J)=IF2
   GO TO 3
1  WW=0.0

```



```

WW=(TIME-SS2)*IQ2
TOH2=TOH2+WW
IF(IQ2.LT.IF2) GO TO 2
IQ2=IQ2-IF2
IP2=IP2-IF2
IQQ2=IQQ2-IF2
GO TO 3
2 J=J+1
  IQ2=IQ2-IF2
  IP2=IP2-IF2
  IQQ2=IQQ2-IF2
  QU2(J)=TIME
  IG2(J)=IF2-IQ2
  ICALL GGEEXN (DSEED2,XM2,1,S2)
  ICALL GGEOT (DSEED8,1,P2,WS,IK2)
  IF2=1
  DO 4 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 5
  4 CONTINUE
  WRITE (6,100)
  100 FORMAT (' EVENT LIST IS FULL')
  EVENT(II)=TIME+S2(I)
  IEVENT(II)=2
  SS2=TIME
  RETURN
  DEBUG SUBCHK
  END
SUBROUTINE THREE (L,TIME,EVENT,IEVENT,QU3,IG3,IQ,IP,IF,XM3,P3,DSEE
1D3,DSEED6,DSEED9,A,B,NM,NS,IA,IR,IS,TOH,SS,KA,AK,IQQ)
  REAL*8 DSEED3,DSEED6,DSEED9
  DIMENSION EVENT(NS),IEVENT(NS),QU3(NS),IG3(NS),Z(50),IA(NS),WK(50)
  1,IK3(1),S3(1),R(1),KA(10),AK(10)
  IF(IQ.GT.0) GO TO 1
  L=L+1
  IP=IP-IF
  IQ=IQ-IF
  IQQ=IQQ-IF
  QU3(L)=TIME
  IG3(L)=IF
  GO TO 3
1 WW=0.0
  WW=(TIME-SS)*IQ
  TOH=TOH+WW
  IF(IQ.LT.IF) GO TO 2
  IQ=IQ-IF
  IQQ=IQQ-IF
  IP=IP-IF

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TUR02410
TUR02420
TUR02430
TUR02440
TUR02450
TUR02460
TUR02470
TUR02480
TUR02490
TUR02500
TUR02510
TUR02520
TUR02530
TUR02540
TUR02550
TUR02560
TUR02570
TUR02580
TUR02590
TUR02600
TUR02610
TUR02620
TUR02630
TUR02640
TUR02650
TUR02660
TUR02670
TUR02680
TUR02690
TUR02700
TUR02710
TUR02720
TUR02730
TUR02740
TUR02750
TUR02760
TUR02770
TUR02780
TUR02790
TUR02800
TUR02810
TUR02820
TUR02830
TUR02840
TUR02850
TUR02860
TUR02870
TUR02880

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TUR02890
TUR02900
TUR02910
TUR02920
TUR02930
TUR02940
TUR02950
TUR02960
TUR02970
TUR02980
TUR02990
TUR03000
TUR03010
TUR03020
TUR03030
TUR03040
TUR03050
TUR03060
TUR03070
TUR03080
TUR03090
TUR03100
TUR03110
TUR03120
TUR03130
TUR03140
TUR03150
TUR03160
TUR03170
TUR03180
TUR03190
TUR03200
TUR03210
TUR03220
TUR03230
TUR03240
TUR03250
TUR03260
TUR03270
TUR03280
TUR03290
TUR03300
TUR03310
TUR03320
TUR03330
TUR03340
TUR03350
TUR03360

GO TO 3
2 L=L+1
  QU3(L)=TIME
  IQ3(L)=IF-IQ
  IQ=IQ-IF
  IP=IP-IF
  IQQ=IQQ-IF
  IF(IP.GT.IS) GO TO 6
  CALL GGAMS (DSEED6,A,B,1,Z,R)
  DO 4 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 5
  4 CONTINUE
  WRITE (6,100)
  100 FORMAT (,' EVENT LIST IS FULL')
  5 EVENT(II)=TIME+R(1)
  EVENT(II)=8
  ML=0
  70 ML=ML+1
  IP=IP+IR
  IF(IP.LT.IS) GO TO 70
  IA(II)=ML*IR
  DO 60 KI=1,10
    L5=KI
    IF(AK(L5).EQ.0.0) GO TO 61
  60 CONTINUE
  61 KA(L5)=IQQ
  6 AK(L5)=EVENT(II)
  CALL GGEXN (DSEED3,XM3,1,S3)
  CALL GGEOI (DSEED9,1,P3,WK,IK3)
  IF=1
  DO 7 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 8
  7 CONTINUE
  8 WRITE (6,100)
  EVENT(II)=TIME+S3(1)
  EVENT(II)=3
  SS=TIME
  RETURN
  DEBUG SUBCHK
  END
  SUBROUTINE FOUR (K,IQ,IQ1,IPL,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,
  1,IR1,IS,IP,A,B,AL,B1,DSEED4,DSEED6,NM,T1,NS,IS1,TOH,SS,KA,AK,IQQ,
  1,IQ1,ND1)
  REAL*8 DSEED4,DSEED6
  DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IAL(NS),QS(NS),IG(NS),IA(NS),
  1,KA(10),AK(10)

```



```

ND1=ND11-IQ1
ND11=0
WRITE (6,250) ND1
FORMAT (/, ' AMOUNT OF DEMAND IN A PERIOD OF 1=', I10)
250 ID1=0
IF(IP1.GT.IS1) GO TO 1
ID1=IR1-IP1
IP1=IR1
CALL NINE (K,IQ,IDL,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA1,IR,IS,IP,A,
1,AL,B1,DSEED4,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ)
1 DO 2 KI=1,NM
II=KI
IF(EVENT(II).EQ.999999.) GO TO 3
2 CONTINUE
100 WRITE (6,100)
3 FORMAT (, ' EVENT LIST IS FULL')
EVENT(II)=TIME+T1
IEVENT(II)=4
ND11=IQ1
RETURN
DEBUG SUBCHK
END
SUBROUTINE FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,
1,IR2,IS,IP,A,B,A2,B2,DSEED5,DSEED6,NM,T2,NS,IS2,TOH,SS,KA,AK,IQQ,
1QQ2,ND2)
REAL*8 DSEED5,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IA2(NS),QS(NS),IG(NS),IA(NS)
1,KA(10),AK(10)
ND2=ND22-IQQ2
ND22=0
WRITE (6,250) ND2
FORMAT (/, ' AMOUNT OF DEMAND IN A PERIOD OF SYSTEM 2=', I10)
250 ID2=0
IF(IP2.GT.IS2) GO TO 1
ID2=IR2-IP2
IP2=IR2
CALL TEN (K,IQ,ID2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,IP,A,B,
1A2,B2,DSEED5,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ)
1 DO 2 KI=1,NM
II=KI
IF(EVENT(II).EQ.999999.) GO TO 3
2 CONTINUE
100 WRITE (6,100)
3 FORMAT (, ' EVENT LIST IS FULL')
EVENT(II)=TIME+T2
IEVENT(II)=5
ND22=IQ2
RETURN

```

TUR03370
TUR03380
TUR03390
TUR03400
TUR03410
TUR03420
TUR03430
TUR03440
TUR03450
TUR03460
TUR03470
TUR03480
TUR03490
TUR03500
TUR03510
TUR03520
TUR03530
TUR03540
TUR03550
TUR03560
TUR03570
TUR03580
TUR03590
TUR03600
TUR03610
TUR03620
TUR03630
TUR03640
TUR03650
TUR03660
TUR03670
TUR03680
TUR03690
TUR03700
TUR03710
TUR03720
TUR03730
TUR03740
TUR03750
TUR03760
TUR03770
TUR03780
TUR03790
TUR03800
TUR03810
TUR03820
TUR03830
TUR03840


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TUR03850
TUR03860
TUR03870
TUR03880
TUR03890
TUR03900
TUR03910
TUR03920
TUR03930
TUR03940
TUR03950
TUR03960
TUR03970
TUR03980
TUR03990
TUR04000
TUR04010
TUR04020
TUR04030
TUR04040
TUR04050
TUR04060
TUR04070
TUR04080
TUR04090
TUR04100
TUR04110
TUR04120
TUR04130
TUR04140
TUR04150
TUR04160
TUR04170
TUR04180
TUR04190
TUR04200
TUR04210
TUR04220
TUR04230
TUR04240
TUR04250
TUR04260
TUR04270
TUR04280
TUR04290
TUR04300
TUR04310
TUR04320

DEBUG SUBCHK
END
SUBROUTINE SIX (I, IJ, TIME, IAL, IQL, QUL, IGL, TWL, IPL, NM, NS)
DIMENSION IAL(NS), IGI(NS), QUL(NS)
WRITE (6, 50) IQL
50 FORMAT (/, ' EXPECTED NET INVENTORY OF SYSTEM I AT THE END OF CYCLE
1 = , I6)
IQL=IQL+IAL(IJ)
ITD=0
IF(I.EQ.0) GO TO 8
DO 1 N=1, I
ITD=ITD+IGI(N)
1 CONTINUE
IF(IAL(IJ).LT.ITD) GO TO 3
DO 2 N=1, I
W=0.
W=(TIME-QUL(N))*IGI(N)
QUL(N)=0.
TWL=TWL+W
IGI(N)=0
2 CONTINUE
IAL(IJ)=0
I=0
GO TO 8
3 DO 5 N=1, I
W=0.
IF(IAL(IJ).GE.IGI(N)) GO TO 4
IF(IAL(IJ).EQ.0) GO TO 6
IGI(N)=IGI(N)-IAL(IJ)
W=(TIME-QUL(N))*IAL(IJ)
TWL=TWL+W
GO TO 6
4 IAL(IJ)=IAL(IJ)-IGI(N)
W=(TIME-QUL(N))*IGI(N)
TWL=TWL+W
QUL(N)=0.
IGI(N)=0
5 CONTINUE
MM=0
6 DO 7 N=1, I
IF(QUL(N).EQ.0.) GO TO 7
MM=MM+1
QUL(MM)=QUL(N)
IGI(MM)=IGI(N)
7 CONTINUE
I=MM
8 RETURN
DEBUG SUBCHK

```



```

END SUBROUTINE SEVEN (J,IJ,TIME,IA2,IQ2,QU2,IG2,TW2,IP2,NM,NS)
DIMENSION IA2(NS),IG2(NS),QU2(NS),QU2(NS)
WRITE (6,50) IQ2
50 FORMAT (/, ' EXPECTED NET INVENTORY OF SYSTEM 2 AT THE END OF CYCLE
1 = , I6)
IQ2=IQ2+IA2(IJ)
ITD=0
IF(J.EQ.0) GO TO 8
DO 1 N=1,J
ITD=ITD+IG2(N)
1 CONTINUE
IF(IA2(IJ).LT.ITD) GO TO 3
DO 2 N=1,J
W=0.
W=(TIME-QU2(N))*IG2(N)
QU2(N)=0.
TW2=TW2+W
IG2(N)=0
2 CONTINUE
IA2(IJ)=0
J=0
GO TO 8
3 DO 5 N=1,J
W=0.
IF(IA2(IJ).GE.IG2(N)) GO TO 4
IF(IA2(IJ).EQ.0) GO TO 6
IG2(N)=IG2(N)-IA2(IJ)
W=(TIME-QU2(N))*IA2(IJ)
TW2=TW2+W
GO TO 6
4 IA2(IJ)=IA2(IJ)-IG2(N)
W=(TIME-QU2(N))*IG2(N)
TW2=TW2+W
QU2(N)=0.
IG2(N)=0
5 CONTINUE
6 JJ=0
DO 7 N=1,J
IF(QU2(N).EQ.0.) GO TO 7
JJ=JJ+1
QU2(JJ)=QU2(N)
IG2(JJ)=IG2(N)
7 CONTINUE
J=JJ
8 RETURN
SUBCHK
END

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TUR04330
TUR04340
TUR04350
TUR04360
TUR04370
TUR04380
TUR04390
TUR04400
TUR04410
TUR04420
TUR04430
TUR04440
TUR04450
TUR04460
TUR04470
TUR04480
TUR04490
TUR04500
TUR04510
TUR04520
TUR04530
TUR04540
TUR04550
TUR04560
TUR04570
TUR04580
TUR04590
TUR04600
TUR04610
TUR04620
TUR04630
TUR04640
TUR04650
TUR04660
TUR04670
TUR04680
TUR04690
TUR04700
TUR04710
TUR04720
TUR04730
TUR04740
TUR04750
TUR04760
TUR04770
TUR04780
TUR04790
TUR04800

```



```

SUBROUTINE EIGHT (L,K,I,J,TIME,EVENT,IQ,IA,IA1,IA2,IG,QS,IM,
1QU3,IG3,A,B,A1,A2,B1,A2,B2,TW3,TW4,TW5,DSEED4,DSEED5,NM,NS,IP,KA,AK,
1QQ)
REAL*8 DSEED4,DSEED5
DIMENSION EVENT(NS),IEVENT(NS),IA(NS),IA1(NS),IA2(NS),IG(NS),QS(NS
1),IM(NS),QU3(NS),IG3(NS),Z1(50),Z2(50),R1(1),R2(1),KA(10),AK(10)
1ITD=0
JZ=0
JZ=IQ
DO 60 KT=1,10
L5=KT
IF(AK(L5).EQ.TIME) GO TO 61
60 CONTINUE
61 ND=KA(L5)-IQ
AK(L5)=0.
WRITE (6,250) ND,TIME
FORMAT (/,,' DEMAND DURING LEAD TIME=',I10,' TIME=',F15.5)
250 IQ=IQ+IA(IJ) JZ,IQ,TIME
WRITE (6,50) JZ,IQ,TIME
50 FORMAT (/,,' EXPECTED NET INVENTORY OF MAIN SYSTEM AT THE END OF CY
1CLE=',I6,2X,' IQ=',I6,2X,' TIME=',F10.4)
IF(L.EQ.0) GO TO 8
DO 1 N=1,L
ITD=ITD+IG3(N)
1 CONTINUE
IF(IA(IJ).LT.ITD) GO TO 3
DO 2 N=1,L
W=0
W=(TIME-QU3(N))*IG3(N)
QU3(N)=0.
TW3=TW3+W
IG3(N)=0
2 CONTINUE
L=0
L=0
GO TO 8
3 DO 5 N=1,L
W=0.
IF(IA(IJ).GE.IG3(N)) GO TO 4
IF(IA(IJ).EQ.0) GO TO 6
IG3(N)=IG3(N)-IA(IJ)
W=(TIME-QU3(N))*IA(IJ)
TW3=TW3+W
GO TO 6
4 IA(IJ)=IA(IJ)-IG3(N)
W=(TIME-QU3(N))*IG3(N)
TW3=TW3+W

```

TUR04810
TUR04820
TUR04830
TUR04840
TUR04850
TUR04860
TUR04870
TUR04880
TUR04890
TUR04900
TUR04910
TUR04920
TUR04930
TUR04940
TUR04950
TUR04960
TUR04970
TUR04980
TUR04990
TUR05000
TUR05010
TUR05020
TUR05030
TUR05040
TUR05050
TUR05060
TUR05070
TUR05080
TUR05090
TUR05100
TUR05110
TUR05120
TUR05130
TUR05140
TUR05150
TUR05160
TUR05170
TUR05180
TUR05190
TUR05200
TUR05210
TUR05220
TUR05230
TUR05240
TUR05250
TUR05260
TUR05270
TUR05280

TUR05290
 TUR05300
 TUR05310
 TUR05320
 TUR05330
 TUR05340
 TUR05350
 TUR05360
 TUR05370
 TUR05380
 TUR05390
 TUR05400
 TUR05410
 TUR05420
 TUR05430
 TUR05440
 TUR05450
 TUR05460
 TUR05470
 TUR05480
 TUR05490
 TUR05500
 TUR05510
 TUR05520
 TUR05530
 TUR05540
 TUR05550
 TUR05560
 TUR05570
 TUR05580
 TUR05590
 TUR05600
 TUR05610
 TUR05620
 TUR05630
 TUR05640
 TUR05650
 TUR05660
 TUR05670
 TUR05680
 TUR05690
 TUR05700
 TUR05710
 TUR05720
 TUR05730
 TUR05740
 TUR05750
 TUR05760

```

QU3(N)=0.
IG3(N)=0
5 CONTINUE
6 LL=0
  DO 7 N=1,L
    IF(QU3(N).EQ.0.) GO TO 7
    LL=LL+1
    QU3(LL)=QU3(N)
    IG3(LL)=IG3(N)
7 CONTINUE
  L=LL
  GO TO 31
8 IF(K.EQ.0) GO TO 31
  ITD=0
  DO 9 N=1,K
    ITD=ITD+IG(N)
9 CONTINUE
  IF(IA(IJ).LT.ITD) GO TO 16
  IAA=0
  DO 10 N=1,K
    IF(IM(N).NE.1) GO TO 10
    W=0
    W=(TIME-QS(N))*IG(N)
    TW4=TW4+W
    IAA=IAA+IG(N)
    QS(N)=0.
    IG(N)=0
    IM(N)=0
10 CONTINUE
  IF(IAA.EQ.0) GO TO 32
  DO 11 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 12
  CONTINUE
11 WRITE (6,100)
  FORMAT (,' EVENT LIST IS FULL.')
100 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
  EVENT(II)=TIME+RI(1)
  I=KI
  IAI(II)=IAA
32 IAB=0
  DO 13 N=1,K
    IF(IM(N).NE.2) GO TO 13
    W=0
    W=(TIME-QS(N))*IG(N)
    TW5=TW5+W
    IAB=IAB+IG(N)
    QS(N)=0.

```



```

IG(N)=0
IM(N)=0
13 CONTINUE
IF(IAB.EQ.0) GO TO 31
DO 14 KI=1,NM
  I=KI
  IF(EVENT(II).EQ.99999.) GO TO 15
14 CONTINUE
WRITE (6,100)
15 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
EVENT(II)=TIME+R2(1)
IEVENT(II)=7
IA2(II)=IAB
GO TO 31
16 IAA=0
IAB=0
DO 20 N=1,K
  IF(IM(N).NE.1) GO TO 17
  IF(IA(IJ).GE.IG(N)) GO TO 18
  IG(N)=IG(N)-IA(IJ)
  W=(TIME-QS(N))*IA(IJ)
  TW4=TW4+W
  IAA=IAA+IA(IJ)
  GO TO 21
17 IF(IM(N).NE.2) GO TO 20
  IF(IA(IJ).GE.IG(N)) GO TO 19
  IG(N)=IG(N)-IA(IJ)
  W=(TIME-QS(N))*IA(IJ)
  TW5=TW5+W
  IAB=IAB+IA(IJ)
  GO TO 21
18 W=0.
  IAA=IAA+IG(N)
  IA(IJ)=IA(IJ)-IG(N)
  W=(TIME-QS(N))*IG(N)
  TW4=TW4+W
  QS(N)=0.
  IG(N)=0
  IM(N)=0
  GO TO 20
19 W=0.
  IAB=IAB+IG(N)
  IA(IJ)=IA(IJ)-IG(N)
  W=(TIME-QS(N))*IG(N)
  TW5=TW5+W
  QS(N)=0.
  IG(N)=0
  IM(N)=0

```

```

TUR05770
TUR05780
TUR05790
TUR05800
TUR05810
TUR05820
TUR05830
TUR05840
TUR05850
TUR05860
TUR05870
TUR05880
TUR05890
TUR05900
TUR05910
TUR05920
TUR05930
TUR05940
TUR05950
TUR05960
TUR05970
TUR05980
TUR05990
TUR06000
TUR06010
TUR06020
TUR06030
TUR06040
TUR06050
TUR06060
TUR06070
TUR06080
TUR06090
TUR06100
TUR06110
TUR06120
TUR06130
TUR06140
TUR06150
TUR06160
TUR06170
TUR06180
TUR06190
TUR06200
TUR06210
TUR06220
TUR06230
TUR06240

```



```

20 CONTINUE
21 IF(IAA.EQ.0) GO TO 24
   DO 22 KI=1,NM
   I=KI
   IF(EVENT(II).EQ.99999.) GO TO 23
22 CONTINUE
   WRITE (6,100)
23 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
   EVENT(II)=TIME+R1(1)
   EVENT(II)=6
   IA(II)=IAA
24 IF(IAB.EQ.0) GO TO 27
   DO 25 KI=1,NM
   I=KI
   IF(EVENT(II).EQ.99999.) GO TO 26
25 CONTINUE
   WRITE (6,100)
26 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
   EVENT(II)=TIME+R2(1)
   EVENT(II)=7
   IA2(II)=IAB
27 NN=0
   DO 30 N=1,K
   IF(QS(N).EQ.0.) GO TO 30
   NN=NN+1
   IF(IM(N).NE.1) GO TO 28
   GO TO 29
28 IM(NN)=2
29 QS(NN)=QS(N)
   IG(NN)=IG(N)
30 CONTINUE
31 K=NN
   RETURN
   SUBCHK
END
SUBROUTINE NINE (K,IQ,IDI,TIME,EVENT,IEVENT,IM,IG,QA,IA,IR,IS,
1 IP,A,B,A1,B1,DSEED4,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ)
   REAL*8 DSEED4,DSEED6
   DIMENSION EVENT(NS),IEVENT(NS),IA(NS),IG(NS),IA(NS),
1 Z(50),Z1(50),R(1),R1(1),KA(10),AK(10)
   ID=0
   IF(IQ.LE.0) GO TO 11
   WW=0.0
   WW=(TIME-SS)*IQ
   TOH=TOH+WW
   IF(IQ.GE.ID1) GO TO 6
   CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
TUR06250
TUR06260
TUR06270
TUR06280
TUR06290
TUR06300
TUR06310
TUR06320
TUR06330
TUR06340
TUR06350
TUR06360
TUR06370
TUR06380
TUR06390
TUR06400
TUR06410
TUR06420
TUR06430
TUR06440
TUR06450
TUR06460
TUR06470
TUR06480
TUR06490
TUR06500
TUR06510
TUR06520
TUR06530
TUR06540
TUR06550
TUR06560
TUR06570
TUR06580
TUR06590
TUR06600
TUR06610
TUR06620
TUR06630
TUR06640
TUR06650
TUR06660
TUR06670
TUR06680
TUR06690
TUR06700
TUR06710
TUR06720

```



```

DO 1 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 2
1 CONTINUE
WRITE (6,100)
100 FORMAT (' EVENT LIST IS FULL')
2 EVENT(II)=TIME+R1(1)
IAI(II)=IQ
K=K+1
QS(K)=TIME
IG(K)=ID1-IQ
IM(K)=1
IQ=IQ-ID1
IP=IP-ID1
IQQ=IQQ-ID1
IF(IP.GT.IS) GO TO 14
DO 3 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 4
3 CONTINUE
4 CALL GGAMS (DSEED6,A,B,1,Z,R)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
70 ML=ML+1
IP=IP+IR
IF(IP.LT.IS) GO TO 70
IA(II)=ML*IR
DO 60 KT=1,10
L5=KT
IF(AK(L5).EQ.0.) GO TO 61
60 CONTINUE
61 KA(L5)=IQQ
AK(L5)=EVENT(II)
GO TO 14
6 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
DO 7 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
8 WRITE (6,100)
EVENT(II)=TIME+R1(1)
IAI(II)=ID1
IQ=IQ-ID1
IP=IP-ID1

```

```

TUR06730
TUR06740
TUR06750
TUR06760
TUR06770
TUR06780
TUR06790
TUR06800
TUR06810
TUR06820
TUR06830
TUR06840
TUR06850
TUR06860
TUR06870
TUR06880
TUR06890
TUR06900
TUR06910
TUR06920
TUR06930
TUR06940
TUR06950
TUR06960
TUR06970
TUR06980
TUR06990
TUR07000
TUR07010
TUR07020
TUR07030
TUR07040
TUR07050
TUR07060
TUR07070
TUR07080
TUR07090
TUR07100
TUR07110
TUR07120
TUR07130
TUR07140
TUR07150
TUR07160
TUR07170
TUR07180
TUR07190
TUR07200

```



```

IQQ=IQQ-ID1
IF(IP.GT.IS) GO TO 14
DO 9 KI=1,NM
  I=KI
  IF(EVENT(II).EQ.99999.) GO TO 10
  9 CONTINUE
  WRITE(6,100)
  10 CALL GGAMS (DSEED6,A,B,1,Z,R)
  EVENT(II)=TIME+R(1)
  IEVENT(II)=8
  ML=0
  71 ML=ML+1
  IP=IP+IR
  IF(IP.LT.IS) GO TO 71
  IA(II)=ML*IR
  DO 63 KT=1,10
    L5=KT
    IF(AK(L5).EQ.0.0) GO TO 64
    63 CONTINUE
    KA(L5)=IQQ
    64 AK(L5)=EVENT(II)
    GO TO 14
  11 K=K+1
  QS(K)=TIME
  IG(K)=ID1
  IM(K)=1
  IQ=IQ-ID1
  IP=IP-ID1
  IQQ=IQQ-ID1
  IF(IP.GT.IS) GO TO 14
  DO 12 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 13
    12 CONTINUE
    13 CALL GGAMS (DSEED6,A,B,1,Z,R)
    EVENT(II)=TIME+R(1)
    IEVENT(II)=8
    ML=0
    72 ML=ML+1
    IP=IP+IR
    IF(IP.LT.IS) GO TO 72
    IA(II)=ML*IR
    14 SS=TIME
    RETURN
  DEBUG SUBCHK
  END
SUBROUTINE TEN (K,IQ,ID2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,I

```

```

TUR07210
TUR07220
TUR07230
TUR07240
TUR07250
TUR07260
TUR07270
TUR07280
TUR07290
TUR07300
TUR07310
TUR07320
TUR07330
TUR07340
TUR07350
TUR07360
TUR07370
TUR07380
TUR07390
TUR07400
TUR07410
TUR07420
TUR07430
TUR07440
TUR07450
TUR07460
TUR07470
TUR07480
TUR07490
TUR07500
TUR07510
TUR07520
TUR07530
TUR07540
TUR07550
TUR07560
TUR07570
TUR07580
TUR07590
TUR07600
TUR07610
TUR07620
TUR07630
TUR07640
TUR07650
TUR07660
TUR07670
TUR07680

```



```

1 P, A, B, A2, B2, DSEED5, DSEED6, NM, NS, TOH, SS, KA, AK, IQQ)
  REAL*8 DSEED5, DSEED6
  DIMENSION EVENT(NS), IEVENT(NS), IM(NS), IA2(NS), QS(NS), IG(NS), IA(NS)
  1, Z(50), Z2(50), R(1), R2(1), KA(10), AK(10)
  ID=0
  IF(IQ.LE.0) GO TO 11
  WW=0.0
  WW=(TIME-SS)*IQ
  TOH=TOH+WW
  IF(IQ.GE.ID2) GO TO 6
  CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
  DO 1 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 2
  CONTINUE
  1 WRITE (6,100)
  100 FORMAT (,' EVENT LIST IS FULL.')
  2 EVENT(II)=TIME+R2(1)
  IEVENT(II)=7
  IA2(II)=IQ
  K=K+1
  QS(K)=TIME
  IG(K)=ID2-IQ
  IM(K)=2
  IQ=IQ-ID2
  IP=IP-ID2
  3 IQQ=IQQ-ID2
  IF(IP.GT.IS) GO TO 14
  DO 3 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 4
  CONTINUE
  3 WRITE (6,100)
  4 CALL GGAMS (DSEED6,A,B,1,Z,R)
  EVENT(II)=TIME+R(1)
  IEVENT(II)=8
  ML=0
  70 ML=ML+1
  IP=IP+IR
  IF(IP.LT.IS) GO TO 70
  IA(II)=ML*IR
  DO 60 KT=1,10
  L5=KT
  IF (AK(L5).EQ.0.0) GO TO 61
  CONTINUE
  60 KA(L5)=IQQ
  61 AK(L5)=EVENT(II)
  GO TO 14

```

```

TUR07690
TUR07700
TUR07710
TUR07720
TUR07730
TUR07740
TUR07750
TUR07760
TUR07770
TUR07780
TUR07790
TUR07800
TUR07810
TUR07820
TUR07830
TUR07840
TUR07850
TUR07860
TUR07870
TUR07880
TUR07890
TUR07900
TUR07910
TUR07920
TUR07930
TUR07940
TUR07950
TUR07960
TUR07970
TUR07980
TUR07990
TUR08000
TUR08010
TUR08020
TUR08030
TUR08040
TUR08050
TUR08060
TUR08070
TUR08080
TUR08090
TUR08100
TUR08110
TUR08120
TUR08130
TUR08140
TUR08150
TUR08160

```



```

6 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
  DO 7 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 8
  CONTINUE
7 WRITE (6,100)
  EVENT(II)=TIME+R2(1)
  EVENT(II)=7
  IA2(II)=ID2
  IQ=IQ-ID2
  IP=IP-ID2
  IQQ=IQQ-ID2
  IF(IP.GT.IS) GO TO 14
  DO 9 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 10
  CONTINUE
9 WRITE (6,100)
  CALL GGAMS (DSEED6,A,B,1,Z,R)
  EVENT(II)=TIME+R(1)
  EVENT(II)=8
  ML=0
  ML=ML+1
  IP=IP+IR
  IF(IP.LT.IS) GO TO 71
  IA(II)=ML*IR
  DO 63 KT=1,10
  L5=KT
  IF(AK(L5).EQ.0.0) GO TO 64
  CONTINUE
63 KA(L5)=IQQ
64 AK(L5)=EVENT(II)
  GO TO 14
  K=K+1
  QS(K)=TIME
  IG(K)=ID2
  IM(K)=2
  IQ=IQ-ID2
  IQQ=IQQ-ID2
  IP=IP-ID2
  IF(IP.GT.IS) GO TO 14
  DO 12 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 13
  CONTINUE
12 WRITE (6,100)
13 CALL GGAMS (DSEED6,A,B,1,Z,R)
  EVENT(II)=TIME+R(1)

```

```

TUR08170
TUR08180
TUR08190
TUR08200
TUR08210
TUR08220
TUR08230
TUR08240
TUR08250
TUR08260
TUR08270
TUR08280
TUR08290
TUR08300
TUR08310
TUR08320
TUR08330
TUR08340
TUR08350
TUR08360
TUR08370
TUR08380
TUR08390
TUR08400
TUR08410
TUR08420
TUR08430
TUR08440
TUR08450
TUR08460
TUR08470
TUR08480
TUR08490
TUR08500
TUR08510
TUR08520
TUR08530
TUR08540
TUR08550
TUR08560
TUR08570
TUR08580
TUR08590
TUR08600
TUR08610
TUR08620
TUR08630
TUR08640

```



```
EVENT(II)=8  
ML=0  
72 ML=ML+1  
IP=IP+IR  
IF(IP.LT.IS) GO TO 72  
14 IA(II)=ML*IR  
SS=TIME  
RETURN  
DEBUG SUBCHK  
END
```

```
TUR08650  
TUR08660  
TUR08670  
TUR08680  
TUR08690  
TUR08700  
TUR08710  
TUR08720  
TUR08730  
TUR08740
```


APPENDIX E

Early Warning Simulation Program

```

REAL*8 DSEED1,DSEED2,DSEED3,DSEED4,DSEED5,DSEED6,DSEED7,DSEED8,DSEED9
1 DIMENSION EVENT(900),IEVENT(900),IM(900),QU1(900),QU2(900),QU3(900)
1),QS(900),IG1(900),IG2(900),IG3(900),IA1(900),IA2(900),IA3(900)
1900),Z(50),Z1(50),Z2(50),WK(50),WS(50),WZ(50),IK1(1),IK2(1),IK3(1)
1,S1(1),S2(1),S3(1),KA(10),AK(10)
NS=900
NM=30
DSEED1=123456.000
DSEED2=247658.000
DSEED3=365274.000
DSEED4=258732.000
DSEED5=541863.000
DSEED6=433215.000
DSEED7=651563.000
DSEED8=265418.000
DSEED9=167519.000
I=0
J=0
K=0
L=0
SS=0.0
SS1=0.0
SS2=0.0
TTW1=0.0
TTW2=0.0
TTW3=0.0
TTW4=0.0
TTW5=0.0
TOH=0.0
TOH1=0.0
TOH2=0.0
DO 1 N=1,50
EVENT(VJ)=99999.
IEVENT(N)=0
QU1(N)=0.0
QU2(N)=0.0
QU3(N)=0.0
IG1(N)=0
IG2(N)=0
IG3(N)=0
IA1(N)=0
IA2(N)=0
IA(N)=0
IACONTINUE
1 DO 2 N=1,10
IM(N)=0
QS(N)=0.0
TUR00010
TUR00020
TUR00030
TUR00040
TUR00050
TUR00060
TUR00070
TUR00080
TUR00090
TUR00100
TUR00110
TUR00120
TUR00130
TUR00140
TUR00150
TUR00160
TUR00170
TUR00180
TUR00190
TUR00200
TUR00210
TUR00220
TUR00230
TUR00240
TUR00250
TUR00260
TUR00270
TUR00280
TUR00290
TUR00300
TUR00310
TUR00320
TUR00330
TUR00340
TUR00350
TUR00360
TUR00370
TUR00380
TUR00390
TUR00400
TUR00410
TUR00420
TUR00430
TUR00440
TUR00450
TUR00460
TUR00470
TUR00480

```


TUR00490
 TUR00500
 TUR00510
 TUR00520
 TUR00530
 TUR00540
 TUR00550
 TUR00560
 TUR00570
 TUR00580
 TUR00590
 TUR00600
 TUR00610
 TUR00620
 TUR00630
 TUR00640
 TUR00650

TUR00790
 TUR00800
 TUR00810
 TUR00820
 TUR00830
 TUR00840
 TUR00850
 TUR00860
 TUR00870

TUR00900
 TUR00910
 TUR00920
 TUR00930
 TUR00940
 TUR00950
 TUR00960

```

IG(N)=0
KA(N)=0
AK(N)=0.0
2 CONTINUE
IF=0
IF1=0
IF2=0
ID=0
ID1=0
ID2=0
100 READ(5,100) IR,IS
    FORMAT(2I10)
110 READ(5,110) IR1,IS1,T1
    FORMAT(2I10,F10.0)
120 READ(5,120) YEAR
    FORMAT(F10.0)
130 READ(5,130) A,B
    FORMAT(2F4.0)
    READ(5,130) A1,B1
    READ(5,130) A2,B2
    READ(5,140) XM1
    READ(5,140) XM2
    READ(5,140) XM3
140 FORMAT(F4.0) P1
    READ(5,150) P2
    READ(5,150) P3
150 IF=IR+IS
    IQ1=IR1
    IQ2=IR2
    IQQ=100000
    IQQ1=100000
    IQQ2=100000
    ND11=100000
    ND22=100000
    XL=(YEAR/365.)*48.
    TIME=0.0
    IP=IR+IS
    IPP=IR+IS
    IPI=IR1
    IP2=IR2
    CALL GGEXN (DSEED1,XM1,1,S1)
    CALL GGEO (DSEED7,1,PI,MZ,IK1)
    IF1=1
    DO 3 KI=1,NM
      II=KI
  
```



```

3 IF(EVENT(II).EQ.99999.) GO TO 4
4 CONTINUE
  EVENT(II)=TIME+S1(1)
  IEVENT(II)=1
  CALL GGEXN (DSEED2,XM2,1,S2)
  CALL GGEO (DSEED8,1,P2,WS,IK2)
  IF2=1
  DO 5 KI=1,NM
5   II=KI
  IF(EVENT(II).EQ.99999.) GO TO 6
6 CONTINUE
  EVENT(II)=TIME+S2(1)
  IEVENT(II)=2
  CALL GGEXN (DSEED3,XM3,1,S3)
  CALL GGEO (DSEED9,1,P3,WK,IK3)
  IF=1
  DO 7 KI=1,NM
7   II=KI
  IF(EVENT(II).EQ.99999.) GO TO 8
8 CONTINUE
  EVENT(II)=TIME+S3(1)
  IEVENT(II)=3
  DO 9 KI=1,NM
9   II=KI
  IF(EVENT(II).EQ.99999.) GO TO 10
10 CONTINUE
  EVENT(II)=TIME+T1
  IEVENT(II)=4
  DO 11 KI=1,NM
11  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 12
12 CONTINUE
  EVENT(II)=TIME+T2
  IEVENT(II)=5
  DO 13 KI=1,NM
13  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 14
14 CONTINUE
  EVENT(II)=YEAR
  IEVENT(II)=9
  GO TO 26
15  EVENT(IN)=99999.
  IEVENT(IN)=0
26  IN=1
  DO 16 KI=2,NM
  IF(EVENT(IN).GT.EVENT(KI)) IN=KI
16 CONTINUE
  TIME=EVENT(IN)

```

```

TUR00970
TUR00980
TUR00990
TUR01000
TUR01010
TUR01020
TUR01030
TUR01040
TUR01050
TUR01060
TUR01070
TUR01080
TUR01090
TUR01100
TUR01110
TUR01120
TUR01130
TUR01140
TUR01150
TUR01160
TUR01170
TUR01180
TUR01190
TUR01200
TUR01210
TUR01220
TUR01230
TUR01240
TUR01250
TUR01260
TUR01270
TUR01280
TUR01290
TUR01300
TUR01310
TUR01320
TUR01330
TUR01340
TUR01350
TUR01360
TUR01370
TUR01380
TUR01390
TUR01400
TUR01410
TUR01420
TUR01430
TUR01440

```



```

IL=IEVENT(IN)
IJ=IN
GO TO (17,18,19,20,21,22,23,24,25),IL
CALL ONE (I,TIME,EVENT,QU1,IG1,IQ1,IPI,IF1,XM1,PI,DSEED1,DS
17 SEED7,NM,NS,TOH1,SS1,IQQ1,IPP,IS,A,B,IR,DSEED6,IA,KA,AK,IQQ)
GO TO 15
18 CALL TWO (J,TIME,EVENT,QU2,IG2,IQ2,IP2,IF2,XM2,P2,DSEED2,DS
SEED8,NM,NS,TOH2,SS2,IQQ2,IPP,IS,A,B,IR,DSEED6,IA,KA,AK,IQQ)
GO TO 15
19 CALL THREE (L,TIME,EVENT,QU3,IG3,IQ3,IQ,IP,IF,XM3,P3,DSEED3,DS
SEED6,DSEED9,A,B,NM,NS,IA,IR,IS,TOH,SS,KA,AK,IQQ,IPP)
GO TO 15
20 CALL FOUR (K,IQ,IQ1,IPI,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA1,IR,IR1,
IS,IP,A,B,A1,B1,DSEED4,DSEED6,NM,T1,NS,IS1,TOH,SS,KA,AK,IQQ,IQQ1,NDI
111)
GO TO 15
21 CALL FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IR2,
IS,IP,A,B,A2,B2,DSEED5,DSEED6,NM,T2,NS,IS2,TOH,SS,KA,AK,IQQ,IQQ2,NDI
122)
GO TO 15
22 CALL SIX (I,IJ,TIME,IA1,IQ1,QU1,IG1,TW1,IPI,NM,NS)
GO TO 15
23 CALL SEVEN (J,IJ,TIME,IA2,IQ2,QU2,IG2,TW2,IP2,NM,NS)
GO TO 15
24 CALL EIGHT (L,K,IJ,TIME,EVENT,IEVENT,IQ,IA,IA1,IA2,IG,QS,IM,QU3,IG
13,A,B,A1,B1,A2,B2,TW3,TW4,TW5,DSEED4,DSEED5,NM,NS,IP,KA,AK,IQQ)
GO TO 15
25 TW1=TW1/YEAR
TW2=TW2/YEAR
TW3=TW3/YEAR
TW4=TW4/YEAR
TW5=TW5/YEAR
WRITE (6,200) TW1,TW2,TW3,TW4,TW5
1 FORMAT (1,TW1=,F10.4, TW2=,F10.4, TW3=,F10.4, TW4=,F10.4,
TW5=,F10.4)
TOH=TOH/YEAR
TOH1=TOH1/YEAR
TOH2=TOH2/YEAR
WRITE (6,201) TOH,TOH1,TOH2
201 FORMAT (1,TOH=,F10.3, TOH1=,F10.3, TOH2=,F10.3)
STOP
DEBUG SUBCHK
END
SUBROUTINE ONE (I,TIME,EVENT,IEVENT,QU1,IG1,IQ1,IPI,IF1,XM1,PI,DSEED1,DS
1 ED1,DSEED7,NM,NS,TOH1,SS1,IQQ1,IPP,IS,A,B,IR,DSEED6,IA,KA,AK,IQQ)
REAL*8 DSEED1,DSEED7,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),QU1(NS),IG1(NS),WZ(50),IK1(1),S1(1)
1,Z(50),R(1),IA(NS),KA(10),AK(10)
TUR01450
TUR01460
TUR01470
TUR01480
TUR01490
TUR01500
TUR01510
TUR01520
TUR01530
TUR01540
TUR01550
TUR01560
TUR01570
TUR01580
TUR01590
TUR01600
TUR01610
TUR01620
TUR01630
TUR01640
TUR01650
TUR01660
TUR01670
TUR01680
TUR01690
TUR01700
TUR01710
TUR01720
TUR01730
TUR01740
TUR01750
TUR01760
TUR01770
TUR01780
TUR01790
TUR01800
TUR01810
TUR01820
TUR01830
TUR01840
TUR01850
TUR01860
TUR01870
TUR01880
TUR01890
TUR01900
TUR01910
TUR01920

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```

IPP=IPP-IF1
IQQ=IQQ-IF1
IF(IPP.GT.IS) GO TO 6
CALL GGAMS (DSEED6,A,B,1,Z,R)
DO 7 KI=1,NM
  I=KI
  IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
  WRITE (6,100)
8 EVENT(II)=TIME+R(1)
  IEVENT(II)=8
  ML=0
70 ML=ML+1
  IPP=IPP+IR
  IF(IPP.LT.IS) GO TO 70
  IA(II)=ML*IR
  DO 60 KT=1,10
    L5=KT
    IF(AK(L5).EQ.0.0) GO TO 61
60 CONTINUE
    KA(L5)=IQQ
61 AK(L5)=EVENT(II)
  6 IF(IQ1.GT.0) GO TO 1
    I=I+1
    IQ1=IQ1-IF1
    IPL=IPL-IF1
    IQQ=IQQ-IF1
    QUL(1)=TIME
    IGL(1)=IF1
    GO TO 3
1 WW=0.0
  WW=(TIME-SSL)*IQ1
  TOH1=TOH1+WW
  IF(IQ1.LT.IF1) GO TO 2
  IQ1=IQ1-IF1
  IPL=IPL-IF1
  IQQ=IQQ-IF1
  GO TO 3
2 I=I+1
  IQ1=IQ1-IF1
  IPL=IPL-IF1
  IQQ=IQQ-IF1
  QUL(1)=TIME
  IGL(1)=IF1-IQ1
3 CALL GGEXN (DSEED1,XM1,1,S1)
  CALL GGEXT (DSEED7,1,PI,WZ,IK1)
  IF1=1
  DO 4 KI=1,NM

```

```

TUR01930
TUR01940
TUR01950
TUR01960
TUR01970
TUR01980
TUR01990
TUR02000
TUR02010
TUR02020
TUR02030
TUR02040
TUR02050
TUR02060
TUR02070
TUR02080
TUR02090
TUR02100
TUR02110
TUR02120
TUR02130
TUR02140
TUR02150
TUR02160
TUR02170
TUR02180
TUR02190
TUR02200
TUR02210
TUR02220
TUR02230
TUR02240
TUR02250
TUR02260
TUR02270
TUR02280
TUR02290
TUR02300
TUR02310
TUR02320
TUR02330
TUR02340
TUR02350
TUR02360
TUR02370
TUR02380
TUR02390
TUR02400

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```

II=KI
IF(EVENT(II).EQ.99999.) GO TO 5
CONTINUE
4 WRITE (6,100)
100 FORMAT (1, EVENT LIST IS FULL')
5 EVENT(II)=TIME+S1(1)
IEVENT(II)=1
SSI=TIME
RETURN
DEBUG SUBCHK
END
SUBROUTINE TWO (J, TIME, EVENT, QU2, IG2, IQ2, IP2, IF2, XM2, P2, DSE
1ED2, DSEED8, NM, VS, TOH2, SS2, IQQ2, IPP, IS, A, B, IR, DSEED6, IA, KA, AK, IQQ)
REAL*8 DSEED2, DSEED8, DSEED6
DIMENSION EVENT(NS), IEVENT(NS), QU2(NS), IG2(NS), WS(50), IK2(1), S2(1)
1 Z(50), R(1), IA(NS), KA(10), AK(19)
IPP=IPP-IF2
IQQ=IQQ-IF2
IF(IPP.GT.IS) GO TO 6
CALL GGAMS (DSEED6, A, B, I, Z, R)
DO 7 KI=1, NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
8 WRITE (6,100)
EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
70 ML=ML+1
IPP=IPP+IR
IF(IPP.LI.IS) GO TO 70
IA(II)=ML*IR
DO 60 KT=1, IO
L5=KT
IF(AK(L5).EQ.0.0) GO TO 61
60 CONTINUE
61 KA(L5)=IQQ
AK(L5)=EVENT(II)
6 IF(IQ2.GT.0) GO TO 1
J=J+1
IQ2=IQ2-IF2
IP2=IP2-IF2
IQQ2=IQQ2-IF2
QU2(J)=TIME
IG2(J)=IF2
GO TO 3
1 WW=0.0
WW=(TIME-SS2)*IQ2
TUR02410
TUR02420
TUR02430
TUR02440
TUR02450
TUR02460
TUR02470
TUR02480
TUR02490
TUR02500
TUR02510
TUR02520
TUR02530
TUR02540
TUR02550
TUR02560
TUR02570
TUR02580
TUR02590
TUR02600
TUR02610
TUR02620
TUR02630
TUR02640
TUR02650
TUR02660
TUR02670
TUR02680
TUR02690
TUR02700
TUR02710
TUR02720
TUR02730
TUR02740
TUR02750
TUR02760
TUR02770
TUR02780
TUR02790
TUR02800
TUR02810
TUR02820
TUR02830
TUR02840
TUR02850
TUR02860
TUR02870
TUR02880

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```

TUR02890
TUR02900
TUR02910
TUR02920
TUR02930
TUR02940
TUR02950
TUR02960
TUR02970
TUR02980
TUR02990
TUR03000
TUR03010
TUR03020
TUR03030
TUR03040
TUR03050
TUR03060
TUR03070
TUR03080
TUR03090
TUR03100
TUR03110
TUR03120
TUR03130
TUR03140
TUR03150
TUR03160
TUR03170
TUR03180
TUR03190
TUR03200
TUR03210
TUR03220
TUR03230
TUR03240
TUR03250
TUR03260
TUR03270
TUR03280
TUR03290
TUR03300
TUR03310
TUR03320
TUR03330
TUR03340
TUR03350
TUR03360

IOH2=IOH2+WW
IF(IQ2.LT.IF2) GO TO 2
IG2=IQ2-IF2
IP2=IP2-IF2
IQQ2=IQQ2-IF2
GO TO 3
2 J=J+1
  IQ2=IQ2-IF2
  IP2=IP2-IF2
  IQQ2=IQQ2-IF2
  QU2(J)=TIME
  IG2(J)=IF2-IQ2
3 CALL GGEXN (DSEED2,XM2,1,S2)
  CALL GGEXT (DSEED8,1,P2,WS,IK2)
  IF2=1
DO 4 KI=1,NM
  II=KI
  IF(EVENT(II).EQ.99999.) GO TO 5
4 CONTINUE
  WRITE (6,100)
100 FORMAT (' EVENT LIST IS FULL')
5 EVENT(II)=TIME+S2(1)
  EVENT(II)=2
  SS2=TIME
  RETURN
  END
  DEBUG SUBCHK
SUBROUTINE THREE (L, TIME, EVENT, QU3, IQ, IP, IF, XM3, P3, DSEE
ID3, DSEED6, DSEED9, A, B, NM, NS, IA, IR, IS, IOH, SS, KA, AK, IQQ, IPP)
REAL*8 DSEED3, DSEED6, DSEED9
DIMENSION EVENT(NS), EVENT(NS), QU3(NS), QU3(NS), Z(50), IA(NS), WK(50)
1, IK3(1), S3(1), R(1), KA(10), AK(10)
  IPP=IPP-IF
  IF(IQ.GT.0) GO TO 1
  L=L+1
  IP=IP-IF
  IQ=IQ-IF
  IQQ=IQQ-IF
  QU3(L)=TIME
  IG3(L)=IF
  GO TO 3
1 WW=0.0
  WW=(TIME-SS)*IQ
  IOH=IOH+WW
  IF(IQ.LT.IF) GO TO 2
  IQ=IQ-IF
  IQQ=IQQ-IF
  IP=IP-IF

```



```

GO TO 3
L=L+1
QU3(L)=TIME
IG3(L)=IF-IQ
IQ=IQ-IF
IP=IP-IF
IQQ=IQQ-IF
IF(IPP.GT.IS) GO TO 6
CALL GGAMS (DSEED6,A,B,1,Z,R)
DO 4 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 5
CONTINUE
WRITE (6,100)
100 FORMAT (: EVENT LIST IS FULL.)
5 EVENT(II)=TIME+R(1)
IEVENT(II)=8
ML=0
70 ML=ML+1
IPP=IPP+IR
IF(IPP.LT.IS) GO TO 70
IA(II)=ML*IR
DO 60 KT=1,10
L5=KT
IF(AK(L5).EQ.0.0) GO TO 61
CONTINUE
60 KA(L5)=IQQ
61 AK(L5)=EVENT(II)
IPP=IPP+IS
CALL GGEXN (DSEED3,XM3,1,S3)
6 CALL GGEO (DSEED9,1,P3,WK,IK3)
IF=1
DO 7 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
CONTINUE
7 WRITE (6,100)
8 EVENT(II)=TIME+S3(1)
IEVENT(II)=3
SS=TIME
RETURN
DEBUG SUBCHK
END
SUBROUTINE FOUR (K,IQ,IQ1,IPI,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,TUR03800
,I,IR1,IS,IP,A,B,AL,B1,DSEED4,DSEED6,NM,T1,NS,IS1,TOH,SS,KA,AK,IQQ,I
,IQQ1,ND1)
1 REAL*8 DSEED4,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IAL(NS),QS(NS),IG(NS),IA(NS)
TUR03830
TUR03840
TUR03850
TUR03860
TUR03870
TUR03880
TUR03890
TUR03900
TUR03910
TUR03920
TUR03930
TUR03940
TUR03950
TUR03960
TUR03970
TUR03980
TUR03990
TUR04000
TUR04010
TUR04020
TUR04030
TUR04040
TUR04050
TUR04060
TUR04070
TUR04080
TUR04090
TUR04100
TUR04110
TUR04120
TUR04130
TUR04140
TUR04150
TUR04160
TUR04170
TUR04180
TUR04190
TUR04200
TUR04210
TUR04220
TUR04230
TUR04240
TUR04250
TUR04260
TUR04270
TUR04280
TUR04290
TUR04300
TUR04310
TUR04320
TUR04330
TUR04340
TUR04350
TUR04360
TUR04370
TUR04380
TUR04390
TUR04400
TUR04410
TUR04420
TUR04430
TUR04440
TUR04450
TUR04460
TUR04470
TUR04480
TUR04490
TUR04500
TUR04510
TUR04520
TUR04530
TUR04540
TUR04550
TUR04560
TUR04570
TUR04580
TUR04590
TUR04600
TUR04610
TUR04620
TUR04630
TUR04640
TUR04650
TUR04660
TUR04670
TUR04680
TUR04690
TUR04700
TUR04710
TUR04720
TUR04730
TUR04740
TUR04750
TUR04760
TUR04770
TUR04780
TUR04790
TUR04800
TUR04810
TUR04820
TUR04830
TUR04840

```



```

1, KA(10), AK(10)
NDI=NDI1-IQQ1
NDI1=0
WRITE (6,250) NDI
250 FORMAT (/,' AMOUNT OF DEMAND IN A PERIOD OF 1=',I10)
IDI=0
IF(IP1.GT.IS1) GO TO 1
IDI=IR1-IP1
IP1=IR1
CALL NINE (K,IQ,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA1,IR,IS,IP,A,B)
1, AI,B1,DSEED4,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ}
1 DO 2 KI=1,NM
II=KI
IF(EVENT(II).EQ.999999.) GO TO 3
2 CONTINUE
100 WRITE (6,100)
3 FORMAT (,' EVENT LIST IS FULL')
EVENT(II)=TIME+T1
IEVENT(II)=4
NDI1=IQQ1
RETURN
DEBUG SUBCHK
END
SUBROUTINE FIVE (K,IQ,IQ2,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,IP,A,B,A2,B2,DSEED5,DSEED6,NM,T2,NS,IS2,TOH,SS,KA,AK,IQQ,IR)
1, IR2, IS, IP, A, B, A2, B2, DSEED5, DSEED6, NM, T2, NS, IS2, TOH, SS, KA, AK, IQQ, IR)
1, IR2, IS, IP, A, B, A2, B2, DSEED5, DSEED6, NM, T2, NS, IS2, TOH, SS, KA, AK, IQQ, IR)
REAL*8 DSEED5, DSEED6
DIMENSION EVENT(NS), IEVENT(NS), IA2(NS), QS(NS), IG(NS), IA(NS)
1, KA(10), AK(10)
ND22=ND22-IQQ2
ND22=0
WRITE (6,250) ND2
250 FORMAT (/,' AMOUNT OF DEMAND IN A PERIOD OF SYSTEM 2=',I10)
ID2=0
IF(IP2.GT.IS2) GO TO 1
ID2=IR2-IP2
IP2=IR2
CALL TEN (K,IQ,IP2,TIME,EVENT,IEVENT,IM,IG,QS,IA,IA2,IR,IS,IP,A,B,A2,B2,DSEED5,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ}
1 DO 2 KI=1,NM
II=KI
IF(EVENT(II).EQ.999999.) GO TO 3
2 CONTINUE
100 WRITE (6,100)
3 FORMAT (,' EVENT LIST IS FULL')
EVENT(II)=TIME+T2
IEVENT(II)=5
ND22=IQQ2

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```

TUR03850
TUR03860
TUR03870
TUR03880
TUR03890
TUR03900
TUR03910
TUR03920
TUR03930
TUR03940
TUR03950
TUR03960
TUR03970
TUR03980
TUR03990
TUR04000
TUR04010
TUR04020
TUR04030
TUR04040
TUR04050
TUR04060
TUR04070
TUR04080
TUR04090
TUR04100
TUR04110
TUR04120
TUR04130
TUR04140
TUR04150
TUR04160
TUR04170
TUR04180
TUR04190
TUR04200
TUR04210
TUR04220
TUR04230
TUR04240
TUR04250
TUR04260
TUR04270
TUR04280
TUR04290
TUR04300
TUR04310
TUR04320

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```

RETURN
DEBUG SUBCHK
END
SUBROUTINE SIX (I,IJ,TIME,IAL,IQL,QUI,IGL,TWL,IPL,NM,NS)
DIMENSION IAL(NS),IGL(NS),QUI(NS)
WRITE (6,50) IQL
50 FORMAT (/, ' EXPECTED NET INVENTORY OF SYSTEM I AT THE END OF CYCLE
1=, I6)
IAL=IAL+IAL(IJ)
ITD=0
IF (I.EQ.0) GO TO 8
DO 1 N=1,I
ITD=ITD+IGL(N)
1 CONTINUE
IF (IAL(IJ).LT.ITD) GO TO 3
DO 2 N=1,I
W=0.
W=(TIME-QUI(N))*IGL(N)
QUI(N)=0.
TWL=TWL+W
IGL(N)=0
2 CONTINUE
IAL(IJ)=0
I=0
GO TO 8
DO 5 N=1,I
W=0.
IF (IAL(IJ).GE.IGL(N)) GO TO 4
IF (IAL(IJ).EQ.0) GO TO 6
IGL(N)=IGL(N)-IAL(IJ)
W=(TIME-QUI(N))*IAL(IJ)
TWL=TWL+W
GO TO 6
4 IAL(IJ)=IAL(IJ)-IGL(N)
W=(TIME-QUI(N))*IGL(N)
TWL=TWL+W
QUI(N)=0.
IGL(N)=0
5 CONTINUE
MM=0
DO 7 N=1,I
IF (QUI(N).EQ.0.) GO TO 7
MM=MM+1
QUI(MM)=QUI(N)
IGL(MM)=IGL(N)
7 CONTINUE
I=MM
8 RETURN

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```

TUR04330
TUR04340
TUR04350
TUR04360
TUR04370
TUR04380
TUR04390
TUR04400
TUR04410
TUR04420
TUR04430
TUR04440
TUR04450
TUR04460
TUR04470
TUR04480
TUR04490
TUR04500
TUR04510
TUR04520
TUR04530
TUR04540
TUR04550
TUR04560
TUR04570
TUR04580
TUR04590
TUR04600
TUR04610
TUR04620
TUR04630
TUR04640
TUR04650
TUR04660
TUR04670
TUR04680
TUR04690
TUR04700
TUR04710
TUR04720
TUR04730
TUR04740
TUR04750
TUR04760
TUR04770
TUR04780
TUR04790
TUR04800

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```

DEBUG SUBCHK
END
SUBROUTINE SEVEN (J, I, J, TIME, IA2, IQ2, QU2, IG2, TW2, IP2, NM, NS)
DIMENSION IA2(NS), IG2(NS), QU2(NS)
WRITE (6, 50) IQ2
FORMAT (/, ' EXPECTED NET INVENTORY OF SYSTEM 2 AT THE END OF CYCLE
1 = , I6)
IQ2=IQ2+IA2(IJ)
ITD=0
IF (J.EQ.0) GO TO 8
DO 1 N=1, J
ITD=ITD+IG2(N)
1 CONTINUE
IF (IA2(IJ).LT.ITD) GO TO 3
DO 2 N=1, J
W=0.
W=(TIME-QU2(N))*IG2(N)
QU2(N)=0.
TW2=TW2+W
IG2(N)=0
2 CONTINUE
IA2(IJ)=0
J=0
GO TO 8
3 DO 5 N=1, J
W=0.
IF (IA2(IJ).GE.IG2(N)) GO TO 4
IF (IA2(IJ).EQ.0) GO TO 6
IG2(N)=IG2(N)-IA2(IJ)
W=(TIME-QU2(N))*IA2(IJ)
TW2=TW2+W
GO TO 6
4 IA2(IJ)=IA2(IJ)-IG2(N)
W=(TIME-QU2(N))*IG2(N)
TW2=TW2+W
QU2(N)=0.
IG2(N)=0
5 CONTINUE
JJ=0
6 DO 7 N=1, J
IF (QU2(N).EQ.0.) GO TO 7
JJ=JJ+1
QU2(JJ)=QU2(N)
IG2(JJ)=IG2(N)
7 CONTINUE
J=JJ
8 RETURN
DEBUG SUBCHK

```

```

TUR04810
TUR04820
TUR04830
TUR04840
TUR04850
TUR04860
TUR04870
TUR04880
TUR04890
TUR04900
TUR04910
TUR04920
TUR04930
TUR04940
TUR04950
TUR04960
TUR04970
TUR04980
TUR04990
TUR05000
TUR05010
TUR05020
TUR05030
TUR05040
TUR05050
TUR05060
TUR05070
TUR05080
TUR05090
TUR05100
TUR05110
TUR05120
TUR05130
TUR05140
TUR05150
TUR05160
TUR05170
TUR05180
TUR05190
TUR05200
TUR05210
TUR05220
TUR05230
TUR05240
TUR05250
TUR05260
TUR05270
TUR05280

```



```

END
SUBROUTINE EIGHT (L,K,I,J,TIME,EVENT,IEVENT,IQ,IA,IA1,IA2,IG,QS,IM,
1QU3,IG3,A,B,AL,B1,A2,B2,TW3,TW4,TW5,DSEED4,DSEED5,NM,NS,IP,KA,AK,
1IQ)
REAL*8 DSEED4,DSEED5
DIMENSION EVENT(NS),IEVENT(NS),IA(NS),IA1(NS),IA2(NS),IG(NS),QS(NS),
1),IM(NS),QU3(NS),IG3(NS),Z1(50),Z2(50),R1(1),R2(1),KA(10),AK(10)
ITD=0
JZ=0
JZ=IQ
DO 60 KT=1,10
L5=KT
IF(AK(L5).EQ.TIME) GO TO 61
60 CONTINUE
61 ND=KA(L5)-IQ
AK(L5)=0
WRITE (6,250) ND,TIME
FORMAT (/, ' DEMAND DURING LEAD TIME=',I10, ' TIME=',F15.5)
IQ=IQ+IA(IJ)
WRITE (6,50) JZ,IQ,TIME
50 FORMAT (/, ' EXPECTED NET INVENTORY OF MAIN SYSTEM AT THE END OF CYCLE=',I6,2X, ' IQ=',I6,2X, ' TIME=',F10.4)
IF(L.EQ.0) GO TO 8
DO 1 N=1,L
ITD=ITD+IG3(N)
1 CONTINUE
IF(IA(IJ).LT.ITD) GO TO 3
DO 2 N=1,L
W=0.
W=(TIME-QU3(N))*IG3(N)
QU3(N)=0.
TW3=TW3+W
IG3(N)=0
2 CONTINUE
IA(IJ)=IA(IJ)-ITD
L=0
GO TO 8
3 DO 5 N=1,L
W=0.
IF(IA(IJ).GE.IG3(N)) GO TO 4
IF(IA(IJ).EQ.0) GO TO 6
IG3(N)=IG3(N)-IA(IJ)
W=(TIME-QU3(N))*IA(IJ)
TW3=TW3+W
GO TO 6
4 IA(IJ)=IA(IJ)-IG3(N)
W=(TIME-QU3(N))*IG3(N)

```

```

TUR05290
TUR05300
TUR05310
TUR05320
TUR05330
TUR05340
TUR05350
TUR05360
TUR05370
TUR05380
TUR05390
TUR05400
TUR05410
TUR05420
TUR05430
TUR05440
TUR05450
TUR05460
TUR05470
TUR05480
TUR05490
CYTUR05500
TUR05510
TUR05520
TUR05530
TUR05540
TUR05550
TUR05560
TUR05570
TUR05580
TUR05590
TUR05600
TUR05610
TUR05620
TUR05630
TUR05640
TUR05650
TUR05660
TUR05670
TUR05680
TUR05690
TUR05700
TUR05710
TUR05720
TUR05730
TUR05740
TUR05750
TUR05760

```


TUR05770
 TUR05780
 TUR05790
 TUR05800
 TUR05810
 TUR05820
 TUR05830
 TUR05840
 TUR05850
 TUR05860
 TUR05870
 TUR05880
 TUR05890
 TUR05900
 TUR05910
 TUR05920
 TUR05930
 TUR05940
 TUR05950
 TUR05960
 TUR05970
 TUR05980
 TUR05990
 TUR06000
 TUR06010
 TUR06020
 TUR06030
 TUR06040
 TUR06050
 TUR06060
 TUR06070
 TUR06080
 TUR06090
 TUR06100
 TUR06110
 TUR06120
 TUR06130
 TUR06140
 TUR06150
 TUR06160
 TUR06170
 TUR06180
 TUR06190
 TUR06200
 TUR06210
 TUR06220
 TUR06230
 TUR06240

```

TW3=TW3+W
QU3(N)=0.
IG3(N)=0
5 CONTINUE
6 LL=0
  DO 7 N=1,L
    IF(QU3(N).EQ.0.) GO TO 7
    LL=LL+1
    QU3(LL)=QU3(N)
    IG3(LL)=IG3(N)
7 CONTINUE
  L=LL
  GO TO 31
8 IF(K.EQ.0) GO TO 31
  ITD=0
  DO 9 N=1,K
    ITD=ITD+IG(N)
9 CONTINUE
  IF(IA(IJ).LT.ITD) GO TO 16
  IAA=0
  DO 10 N=1,K
    IF(IM(N).NE.1) GO TO 10
    W=0.
    W=(TIME-QS(N))*IG(N)
    TW4=TW4+W
    IAA=IAA+IG(N)
    QS(N)=0.
    IG(N)=0
    IM(N)=0
10 CONTINUE
  IF(IAA.EQ.0) GO TO 32
  DO 11 KI=1,NM
    I=KI
    IF(EVENT(II).EQ.99999.) GO TO 12
    CONTINUE
11 WRITE (6,100)
100 FORMAT (1,EVENT LIST IS FULL)
12 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
    EVENT(II)=TIME+RI(1)
    IAL(II)=IAA
32 IAB=0
  DO 13 N=1,K
    IF(IM(N).NE.2) GO TO 13
    W=0.
    W=(TIME-QS(N))*IG(N)
    TW5=TW5+W
    IAB=IAB+IG(N)

```


TUR06250
 TUR06260
 TUR06270
 TUR06280
 TUR06290
 TUR06300
 TUR06310
 TUR06320
 TUR06330
 TUR06340
 TUR06350
 TUR06360
 TUR06370
 TUR06380
 TUR06390
 TUR06400
 TUR06410
 TUR06420
 TUR06430
 TUR06440
 TUR06450
 TUR06460
 TUR06470
 TUR06480
 TUR06490
 TUR06500
 TUR06510
 TUR06520
 TUR06530
 TUR06540
 TUR06550
 TUR06560
 TUR06570
 TUR06580
 TUR06590
 TUR06600
 TUR06610
 TUR06620
 TUR06630
 TUR06640
 TUR06650
 TUR06660
 TUR06670
 TUR06680
 TUR06690
 TUR06700
 TUR06710
 TUR06720

```

  QS(N)=0.
  IG(N)=0
  IM(N)=0
13  CONTINUE
  IF(IAB.EQ.0) GO TO 31
  DO 14 KI=1,NM
  I=KI
  IF(EVENT(II).EQ.99999.) GO TO 15
14  CONTINUE
  WRITE (6,100)
15  CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
  EVENT(II)=TIME+R2(1)
  IEVENT(II)=7
  IA2(II)=IAB
  GO TO 31
16  IAA=0
  IAB=0
  DO 20 N=1,K
  IF(IM(N).NE.1) GO TO 17
  IF(IA(IJ).GE.IG(N)) GO TO 18
  IG(N)=IG(N)-IA(IJ)
  W=(TIME-QS(N))*IA(IJ)
  TW4=TW4+W
  IAA=IAA+IA(IJ)
  GO TO 21
17  IF(IM(N).NE.2) GO TO 20
  IF(IA(IJ).GE.IG(N)) GO TO 19
  IG(N)=IG(N)-IA(IJ)
  W=(TIME-QS(N))*IA(IJ)
  TW5=TW5+W
  IAB=IAB+IA(IJ)
  GO TO 21
18  W=0.
  IAA=IAA+IG(N)
  IA(IJ)=IA(IJ)-IG(N)
  W=(TIME-QS(N))*IG(N)
  TW4=TW4+W
  QS(N)=0.
  IG(N)=0
  IM(N)=0
  GO TO 20
19  W=0.
  IAB=IAB+IG(N)
  IA(IJ)=IA(IJ)-IG(N)
  W=(TIME-QS(N))*IG(N)
  TW5=TW5+W
  QS(N)=0.
  IG(N)=0

```



```

IM(N)=0
20 CONTINUE
21 IF(IAA.EQ.0) GO TO 24
DO 22 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 23
22 CONTINUE
WRITE (6,100)
23 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
EVENT(II)=TIME+R1(1)
EVENT(II)=6
IA1(II)=IAA
IF(IAB.EQ.0) GO TO 27
24 DO 25 KI=1,NM
I=KI
IF(EVENT(II).EQ.99999.) GO TO 26
25 CONTINUE
WRITE (6,100)
26 CALL GGAMS (DSEED5,A2,B2,1,Z2,R2)
EVENT(II)=TIME+R2(1)
EVENT(II)=7
IA2(II)=IAB
27 NN=0
DO 30 N=1,K
IF(QS(N).EQ.0.) GO TO 30
NN=NN+1
IF(IM(N).NE.1) GO TO 28
IM(NN)=1
GO TO 29
28 IM(NN)=2
29 QS(NN)=QS(N)
IG(NN)=IG(N)
30 CONTINUE
31 K=NN
RETURN
DEBUG SUBCHK
END
SUBROUTINE NINE (K,IQ,IDL,TIME,EVENT,IEVENT,IM,IG,QS,IA,IAL,IR,IS,
1IP,A,B,A1,B1,DSEED4,DSEED6,NM,NS,TOH,SS,KA,AK,IQQ)
REAL*8 DSEED4,DSEED6
DIMENSION EVENT(NS),IEVENT(NS),IM(NS),IAL(NS),QS(NS),IG(NS),IA(NS)
1,Z(50),Z1(50),R(1),R1(1),KA(10),AK(10)
ID=0
IF(IQ.LE.0) GO TO 11
NW=0
WW=(TIME-SS)*IQ
TOH=TOH+WW
IF(IQ.GE.ID1) GO TO 6
TUR06730
TUR06740
TUR06750
TUR06760
TUR06770
TUR06780
TUR06790
TUR06800
TUR06810
TUR06820
TUR06830
TUR06840
TUR06850
TUR06860
TUR06870
TUR06880
TUR06890
TUR06900
TUR06910
TUR06920
TUR06930
TUR06940
TUR06950
TUR06960
TUR06970
TUR06980
TUR06990
TUR07000
TUR07010
TUR07020
TUR07030
TUR07040
TUR07050
TUR07060
TUR07070
TUR07080
TUR07090
TUR07100
TUR07110
TUR07120
TUR07130
TUR07140
TUR07150
TUR07160
TUR07170
TUR07180
TUR07190
TUR07200

```



```

CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
DO 1 KI=1,NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 2
1 CONTINUE
WRITE (6,100)
100 FORMAT (' EVENT LIST IS FULL')
EVENT(II)=TIME+R1(1)
IAI(II)=IQ
K=K+1
QS(K)=TIME
IG(K)=ID1-IQ
IM(K)=1
IQ=IQ-ID1
IP=IP-ID1
IF(IP.GT.IS) GO TO 14
DO 60 KT=1,10
L5=KT
IF(AK(L5).EQ.0.) GO TO 61
60 CONTINUE
61 KA(L5)=IQQ
AK(L5)=EVENT(II)
IP=IR+IS
GO TO 14
6 CALL GGAMS (DSEED4,A1,B1,1,Z1,R1)
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE
WRITE (6,100)
8 EVENT(II)=TIME+R1(1)
EVENT(II)=6
IAI(II)=ID1
IQ=IQ-ID1
IP=IP-ID1
IF(IP.GT.IS) GO TO 14
DO 63 KT=1,10
L5=KT
IF(AK(L5).EQ.0.) GO TO 64
63 CONTINUE
64 KA(L5)=IQQ
AK(L5)=EVENT(II)
IP=IR+IS
GO TO 14
11 K=K+1
QS(K)=TIME
IG(K)=ID1

```

```

TUR07210
TUR07220
TUR07230
TUR07240
TUR07250
TUR07260
TUR07270
TUR07280
TUR07290
TUR07300
TUR07310
TUR07320
TUR07330
TUR07340
TUR07350
TUR07360
TUR07370
TUR07380
TUR07390
TUR07400
TUR07410
TUR07420
TUR07430
TUR07440
TUR07450
TUR07460
TUR07470
TUR07480
TUR07490
TUR07500
TUR07510
TUR07520
TUR07530
TUR07540
TUR07550
TUR07560
TUR07570
TUR07580
TUR07590
TUR07600
TUR07610
TUR07620
TUR07630
TUR07640
TUR07650
TUR07660
TUR07670
TUR07680

```



```

IM(K)=1
IQ=IQ-ID1
IP=IP-ID1
14 RETURN
DEBUG SUBCHK
END
SUBROUTINE TEN (K, IQ, ID2, TIME, EVENT, IEVENT, IM, IG, QS, IA, IA2, IR, IS, I
1P, A, B, A2, B2, DSEED5, DSEED6, NM, NS, TOH, SS, KA, AK, IQQ)
REAL*8 DSEED5, DSEED6
DIMENSION EVENT(NS), IEVENT(NS), IM(NS), IA2(NS), QS(NS), IG(NS), IA(NS)
1, Z(50), Z2(50), R(1), R2(1), KA(10), AK(10)
ID=0
IF(IQ.LE.0) GO TO 11
WW=0.0
WW=(TIME-SS)*IQ
TOH=TOH+WW
IF(IQ.GE.ID2) GO TO 6
CALL GGAMS (DSEED5, A2, B2, 1, Z2, R2)
DO 1 KI=1, NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 2
1 CONTINUE
100 WRITE (6, 100)
2 FORMAT (1, EVENT LIST IS FULL.)
2 EVENT(II)=TIME+R2(1)
IA2(II)=IQ
K=K+1
QS(K)=TIME
IG(K)=ID2-IQ
IM(K)=2
IQ=IQ-ID2
IP=IP-ID2
IF(IP.GT.IS) GO TO 14
DO 60 KT=1, 10
L5=KT
IF (AK(L5).EQ.0.0) GO TO 61
60 CONTINUE
61 KA(L5)=IQQ
AK(L5)=EVENT(II)
IP=IR+IS
GO TO 14
6 CALL GGAMS (DSEED5, A2, B2, 1, Z2, R2)
DO 7 KI=1, NM
II=KI
IF(EVENT(II).EQ.99999.) GO TO 8
7 CONTINUE

```

```

TUR07690
TUR07700
TUR07710
TUR07720
TUR07730
TUR07740
TUR07750
TUR07760
TUR07770
TUR07780
TUR07790
TUR07800
TUR07810
TUR07820
TUR07830
TUR07840
TUR07850
TUR07860
TUR07870
TUR07880
TUR07890
TUR07900
TUR07910
TUR07920
TUR07930
TUR07940
TUR07950
TUR07960
TUR07970
TUR07980
TUR07990
TUR08000
TUR08010
TUR08020
TUR08030
TUR08040
TUR08050
TUR08060
TUR08070
TUR08080
TUR08090
TUR08100
TUR08110
TUR08120
TUR08130
TUR08140
TUR08150
TUR08160

```



```

WRITE (6,100)
EVENT(II)=TIME+R2(1)
IEVENT(II)=7
IA2(II)=ID2
IQ=IQ-ID2
IP=IP-ID2
IF(IP.GT.IS) GO TO 14
DO 63 KT=1,10
L5=KT
IF(AK(L5).EQ.0.0) GO TO 64
CONTINUE
63 KA(L5)=IQQ
64 AK(L5)=EVENT(II)
IP=IR+IS
GO TO 14
11 K=K+1
QS(K)=TIME
IG(K)=ID2
IM(K)=2
IQ=IQ-ID2
IP=IP-ID2
14 SS=TIME
RETURN
DEBUG SUBCHK
END

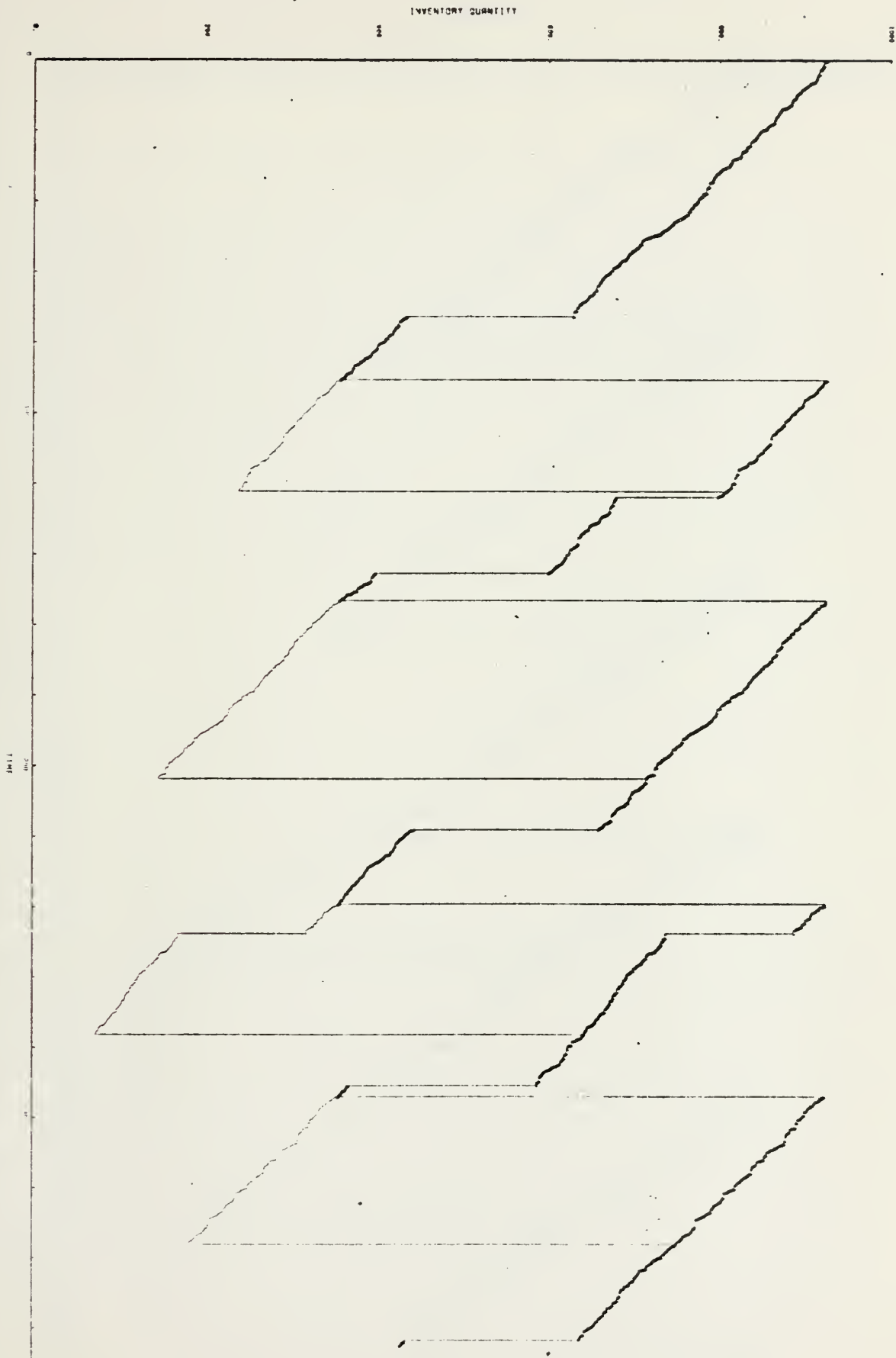
```

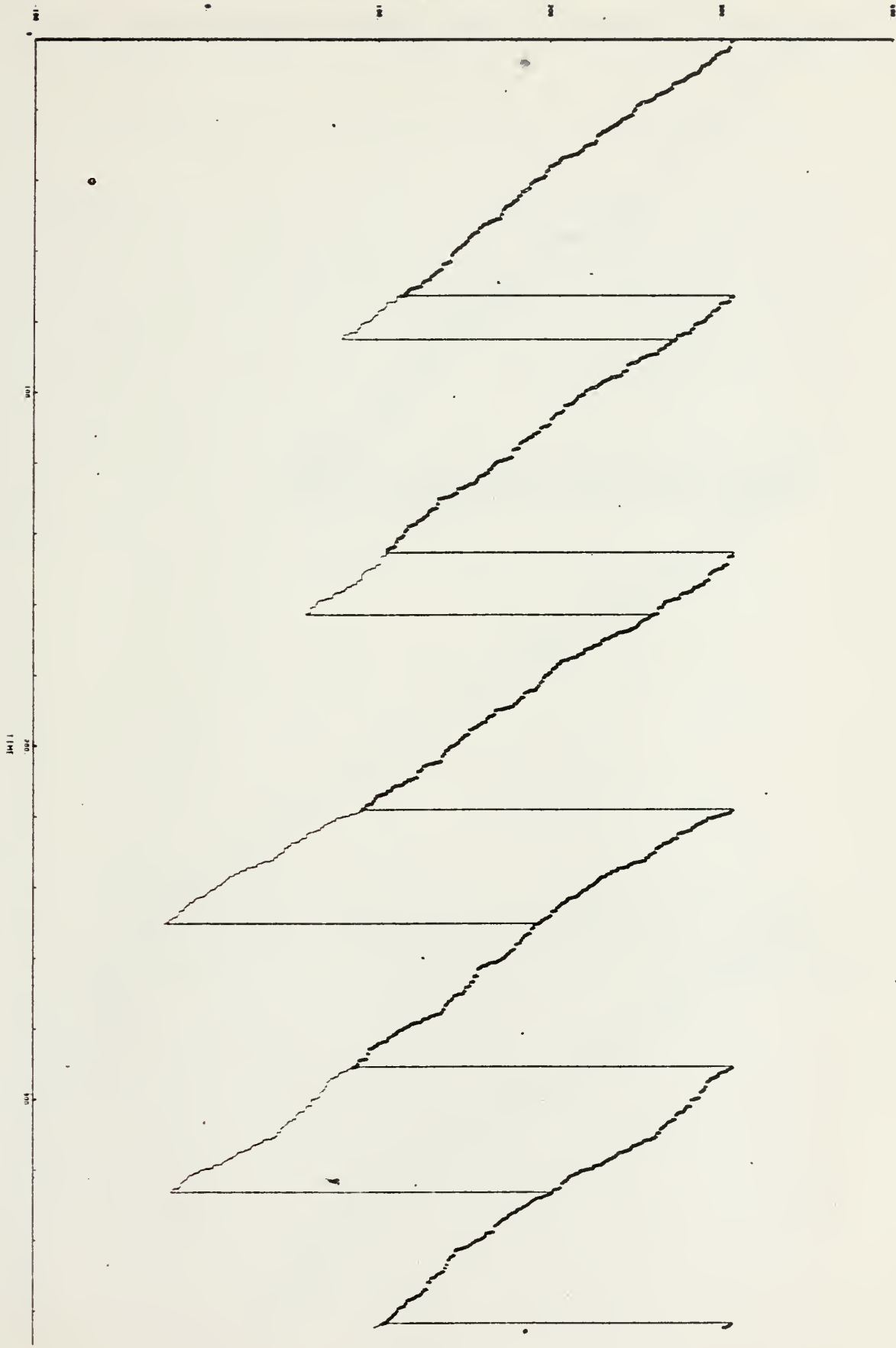
```

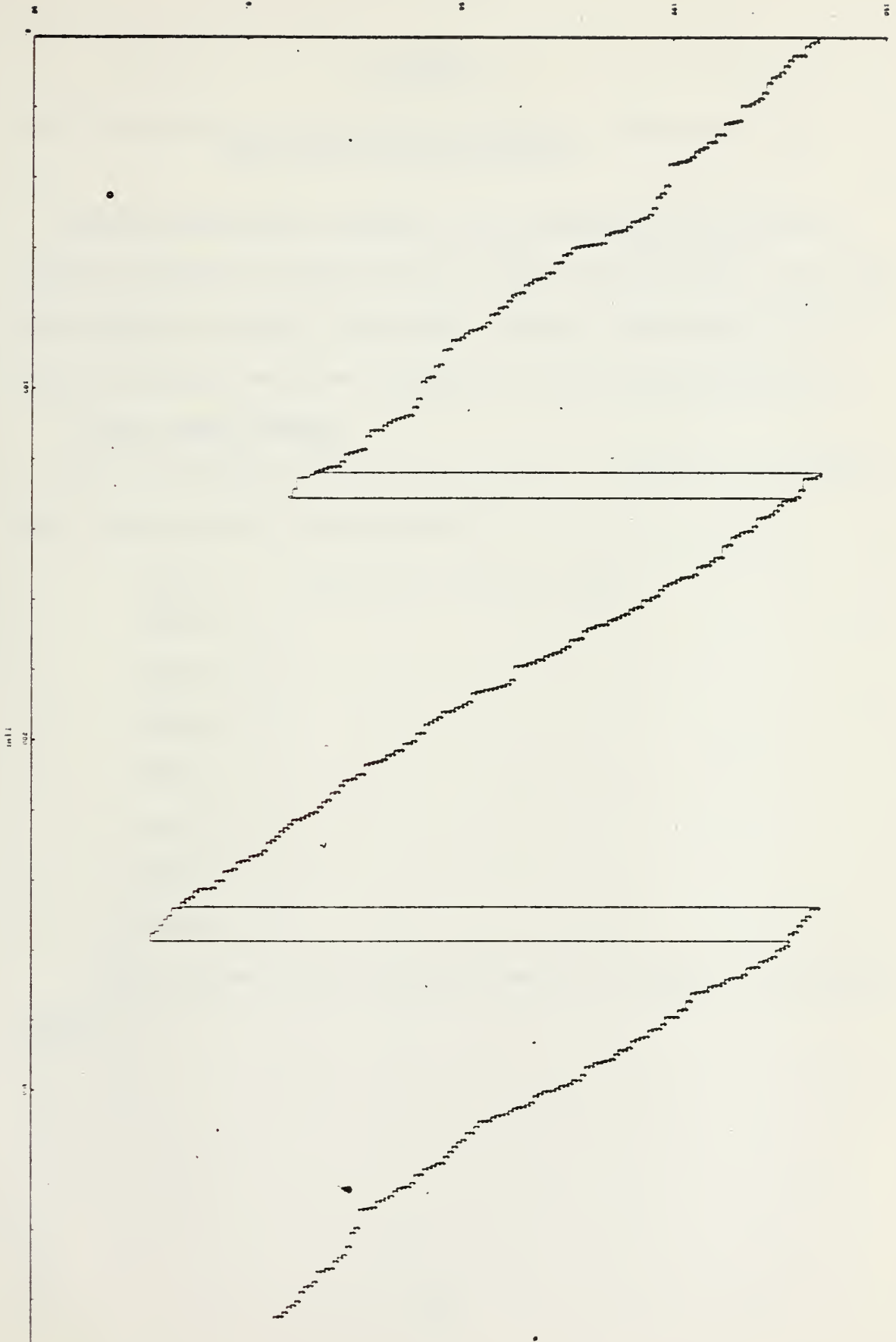
TUR08170
TUR08180
TUR08190
TUR08200
TUR08210
TUR08220
TUR08230
TUR08240
TUR08250
TUR08260
TUR08270
TUR08280
TUR08290
TUR08300
TUR08310
TUR08320
TUR08330
TUR08340
TUR08350
TUR08360
TUR08370
TUR08380
TUR08390
TUR08400
TUR08410

```


APPENDIX F
Versatec Output of the Program in Appendix C







APPENDIX G

TI-59 Calculator Program for Analytical Solutions for Periodic Review Systems

This program was written for probabilistic periodic review inventory models having gamma distributed lead times and Poisson arrivals and uses. Normal distribution for demand during lead time instead of Negative Binomial.

Input Requirements

The following variables should be stored in the registers shown before the variables.

STO 01 = λ (arrival rate per day)

STO 02 = C

STO 03 = I

STO 04 = Π

STO 05 = J

STO 06 = A

STO 07 = $\alpha-1$

STO 08 = β

This program also requires the TI-59 applied statistics module.

Enter	Press	Display
T	A	R
	B	S
	C	$\eta(r)/\text{period}$
	D	$\eta(r)/\text{year}$
	E	Annual review and order cost
	A'	Annual inventory carrying cost
	B'	Annual shortage cost
	C'	Total annual variable cost

000	76	LBL	052	42	STO	104	42	STO
001	11	R	053	23	23	105	27	27
002	55	-	054	53	(	106	53	(
003	01	1	055	03	3	107	43	RCL
004	02	2	056	06	6	108	27	27
005	95	=	057	05	5	109	75	-
006	42	STO	058	65	*	110	53	(
007	20	20	059	43	RCL	111	53	(
008	53	(	060	01	01	112	02	2
009	53	(	061	65	*	113	93	.
010	43	RCL	062	43	RCL	114	05	5
011	02	02	063	20	20	115	01	1
012	65	*	064	54	)	116	05	5
013	43	RCL	065	42	STO	117	05	5
014	03	03	066	24	24	118	01	1
015	65	*	067	53	(	119	07	7
016	43	RCL	068	43	RCL	120	85	+
017	20	20	069	22	22	121	53	(
018	54	)	070	85	+	122	00	0
019	55	-	071	43	RCL	123	93	.
020	43	RCL	072	24	24	124	08	8
021	04	04	073	54	)	125	00	0
022	54	)	074	42	STO	126	02	2
023	42	STO	075	25	25	127	08	8
024	21	21	076	53	(	128	05	5
025	53	(	077	53	(	129	03	3
026	43	RCL	078	53	(	130	65	*
027	01	01	079	43	RCL	131	43	RCL
028	65	*	080	22	22	132	27	27
029	43	RCL	081	65	*	133	54)
030	08	08	082	43	RCL	134	85	+
031	65	*	083	23	23	135	53	(
032	53	(	084	54	)	136	43	RCL
033	43	RCL	085	85	+	137	27	27
034	07	07	086	43	RCL	138	33	X ²
035	85	+	087	24	24	139	65	*
036	01	1	088	54	)	140	93	.
037	54	)	089	34	FX	141	00	0
038	54	)	090	54	)	142	01	1
039	42	STO	091	42	STO	143	00	0
040	22	22	092	26	26	144	03	3
041	53	(	093	53	(	145	02	2
042	53	(	094	01	1	146	08	8
043	43	RCL	095	55	+	147	54)
044	01	01	096	53	(	148	54)
045	65	*	097	43	RCL	149	55	+
046	43	RCL	098	21	21	150	53	(
047	08	08	099	33	X ²	151	01	1
048	54	)	100	54	)	152	85	+
049	85	+	101	54	)	153	53	(
050	01	1	102	23	LNX	154	01	1
051	54	)	103	34	FX	155	93	.

156	04	4	208	65	*	260	91	R/S
157	03	3	209	43	RCL	261	76	LBL
158	02	2	210	28	28	262	14	D
159	07	7	211	54	)	263	53	(
160	08	8	212	85	+	264	43	RCL
161	08	8	213	43	RCL	265	52	52
162	65	*	214	25	25	266	55	+
163	43	RCL	215	54	)	267	43	RCL
164	27	27	216	42	STO	268	20	20
165	54	)	217	50	50	269	54)
166	85	+	218	91	R/S	270	42	STO
167	53	(	219	76	LBL	271	53	53
168	43	RCL	220	12	B	272	91	R/S
169	27	27	221	53	(	273	76	LBL
170	33	X ²	222	43	RCL	274	15	E
171	65	*	223	50	50	275	53	(
172	00	0	224	75	-	276	53	(
173	93	.	225	43	RCL	277	43	RCL
174	01	1	226	25	25	278	05	05
175	08	8	227	54	)	279	85	+
176	09	9	228	42	STO	280	43	RCL
177	02	2	229	51	51	281	06	06
178	06	6	230	91	R/S	282	54)
179	09	9	231	76	LBL	283	55	+
180	54	)	232	13	D	284	43	RCL
181	85	+	233	53	(	285	20	20
182	53	(	234	53	(	286	54)
183	43	RCL	235	43	RCL	287	42	STO
184	27	27	236	28	28	288	54	54
185	33	X ²	237	36	FCM	289	91	R/S
186	65	*	238	19	19	290	76	LBL
187	43	RCL	239	11	A	291	16	A*
188	27	27	240	65	*	292	53	(
189	65	*	241	43	RCL	293	53	(
190	00	0	242	26	26	294	53	(
191	93	.	243	54	)	295	43	RCL
192	00	0	244	85	+	296	50	50
193	00	0	245	53	(	297	75	-
194	01	1	246	43	RCL	298	43	RCL
195	03	3	247	21	21	299	22	22
196	00	0	248	65	*	300	54)
197	08	8	249	53	(	301	75	-
198	54	)	250	43	RCL	302	53	(
199	54	)	251	25	25	303	00	0
200	54	)	252	75	-	304	93	.
201	54	)	253	43	RCL	305	05	5
202	42	STO	254	50	50	306	65	*
203	28	28	255	54	)	307	43	RCL
204	53	(	256	54	)	308	24	24
205	53	(	257	54	)	309	54)
206	43	RCL	258	42	STO	310	54)
207	26	26	259	52	52	311	65	*

312 43 RCL
313 02 02
314 65 *
315 43 RCL
316 03 03
317 54)
318 42 STO
319 55 55
320 91 R/S
321 76 LBL
322 17 B'
323 53 (
324 43 RCL
325 53 53
326 65 *
327 43 RCL
328 04 04
329 54)
330 42 STO
331 56 56
332 91 R/S
333 76 LBL
334 18 C'
335 53 (
336 43 RCL
337 54 54
338 85 +
339 43 RCL
340 55 55
341 85 +
342 43 RCL
343 56 56
344 54)
345 42 STO
346 57 57
347 91 R/S

APPENDIX H

Variable Definitions for Simulation Programs

IQ	= Net inventory
IP	= Inventory position
IPP	= Second inventory position for early warning system
IR	= Order quantity
IS	= Reorder level
ID	= Number of items demanded by systems
IF	= Number of items demanded per demand by ships
QU	= Ship queue
QS	= Lower echelon's group demand queue in the main system
IG	= Amount of demand for each demand waiting in the queue
IA	= Amount of shipment arrived
IM	= Index. If it is equal to 1, that means that the demand waiting in the main system queue to be filled belongs to System One.
TW	= Total waiting time
TOH	= Total average on-hand inventory
T	= Length of a period
EVENT	= This indicates the subroutines
IEVENT	= This indicates time of subroutines scheduled
X	= Net inventory variable for Versatec plotter
V	= Inventory position variable for Versatec plotter
Y	= Time for Versatec plotter

WK = Work space for geometric random variable
 WS = Work space for geometric random variable
 WZ = Work space for geometric random variable
 S = Exponential random number
 IK = Geometric random number
 WW = Increment
 I = Indicates the number of ships waiting in the ship queue at System One
 J = Indicates the number of ships waiting in the ship queue at System Two
 L = Indicates the number of ships waiting in the ship queue at the main system
 K = Indicates the number of demand batches waiting in the group demand queue at the main system
 SS = Time indicator
 IQQ = Counter for ship arrivals to indicate the number of items demanded per period
 ML = Multiplier for the number of batches of demand to be ordered from outside supplier
 KA = Indicates the last change on net inventory of the main system in order to get the number of items demanded in a lead time
 AK = Time of last change
 A = Scale parameter for a gamma distribution
 B = Shape parameter for a gamma distribution
 XM = Ship arrival rate per day
 P = Probability of success for geometric distribution

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