

```
% This program simulates a single server queue with Poisson
% arrivals and exponential service times, up to the time when
% the Nth customer departs
```

```
clear all;
clc; clf;
tic;
N = 500; % Length of simulation
```

```
lambda = 1; % Arrival rate
mu = 10/9; % Service rate
```

```
NSim = 2000; % Number of simulation runs
```

```
W = zeros(N,1); % Initialize waiting times vector
```

```
for k = 1:NSim
```

```
    % Initialize simulation
```

```
    t = 0;
    NA = 0;
    ND = 0;
    n0 = 10; % Initial number of customers
    n = n0;
    if n > 0
        tD = -log(rand)/mu;
    else
        tD = Inf;
    end
    tA = -log(rand)/lambda;
    Output = []; % Output data (i A(i) D(i))
```

```
    % Main algorithm
```

```
    while ND < N + n0
```

```
        if tA <= tD
            t = tA;
            NA = NA + 1;
            n = n+1;
            tA = t - log(rand)/lambda;
            if n == 1
                Y = -log(rand)/mu;
                tD = t + Y;
            end
            Output = [Output; NA t 0];
```

```

else
    t = tD;
    ND = ND + 1;
    n = n-1;
    if n == 0
        tD = Inf;
    else
        Y = -log(rand)/mu;
        tD = t + Y;
    end
    Output(ND, 3) = t;
end
end

% Compute the waiting times

w = Output(n0+1:n0+N, 3) - Output(n0+1:n0+N, 2);
W = W + w;

end

EW = W/NSim;

totTime = toc

figure
plot((1:1:N),EW)
title('Expected Waiting Time')
xlabel('i')
ylabel('EW_i')

```