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Handbook of Monte Carlo Methods (Hardback)

By Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev

John Wiley and Sons Ltd, United States, 2011. Hardback. Condition: New. 1. Auflage. Language: English . Brand New Book. A comprehensive overview of Monte Carlo simulation that explores the latest topics, techniques, and real-world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods. The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach. Handbook of Monte Carlo Methods provides the theory, algorithms, and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly-growing field. The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer. Subsequent chapters discuss key Monte Carlo topics and methods, including: Random variable and stochastic process generation Markov chain Monte Carlo, featuring key algorithms such as the Metropolis-Hastings method, the Gibbs sampler, and hit-and-run Discrete-event simulation Techniques for the statistical analysis of simulation data including the delta method, steady-state estimation, and kernel density estimation Variance reduction, including importance sampling, latin hypercube sampling, and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross-entropy, rare events, kernel density estimation, quasi Monte Carlo, particle...



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