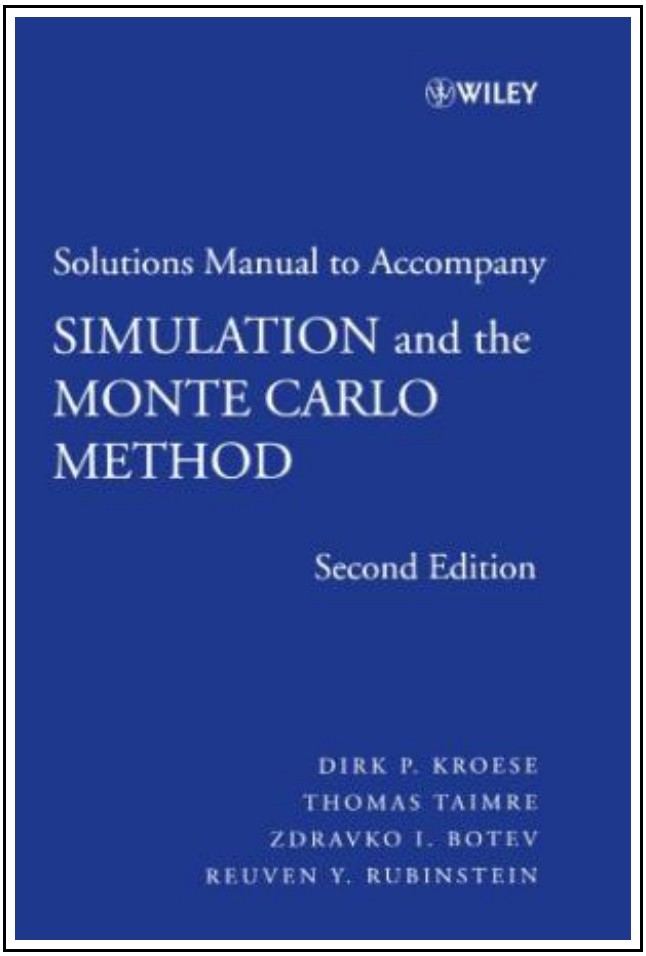
Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition)



Filesize: 1.19 MB

Reviews

It in a of the best book. Indeed, it really is play, nevertheless an amazing and interesting literature. It is extremely difficult to leave it before concluding, once you begin to read the book.
(Sofia Yundt)

SIMULATION AND THE MONTE CARLO METHOD: STUDENT SOLUTIONS MANUAL (2ND REVISED EDITION)

DOWNLOAD

John Wiley and Sons Ltd. Paperback. Book Condition: new. BRAND NEW, Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition), Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, Reuven Y. Rubinstein, This accessible new edition explores the major topics in Monte Carlo simulation Simulation and the Monte Carlo Method, Second Edition reflects the latest developments in the field and presents a fully updated and comprehensive account of the major topics that have emerged in Monte Carlo simulation since the publication of the classic First Edition over twenty-five years ago. While maintaining its accessible and intuitive approach, this revised edition features a wealth of up-to-date information that facilitates a deeper understanding of problem solving across a wide array of subject areas, such as engineering, statistics, computer science, mathematics, and the physical and life sciences. The book begins with a modernized introduction that addresses the basic concepts of probability, Markov processes, and convex optimization. Subsequent chapters discuss the dramatic changes that have occurred in the field of the Monte Carlo method, with coverage of many modern topics including: Markov Chain Monte Carlo Variance reduction techniques such as the transform likelihood ratio method and the screening method The score function method for sensitivity analysis The stochastic approximation method and the stochastic counter-part method for Monte Carlo optimization The cross-entropy method to rare events estimation and combinatorial optimization Application of Monte Carlo techniques for counting problems, with an emphasis on the parametric minimum cross-entropy method An extensive range of exercises is provided at the end of each chapter, with more difficult sections and exercises marked accordingly for advanced readers. A generous sampling of applied examples is positioned throughout the book, emphasizing various areas of application, and a detailed appendix presents an introduction to exponential families, a discussion of the computational complexity...

Read Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition) Online
Download PDF Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition)

You May Also Like

Basic Concepts, Grade Preschool

Book Condition: Brand New. Book Condition: Brand New.

Read Book »

Tax Practice (2nd edition five-year higher vocational education and the accounting profession teaching the book)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Pages Number: 282 Publisher: Higher Education Pub. Date :2009-01-01 version 2. This book is...

Read Book »

The Princess and the Frog - Read it Yourself with Ladybird

Paperback. Book Condition: New. Not Signed; A kind frog helps a princess and she makes him a promise. What happens when the king tells her that she has keep her promise? Read it yourself with...

Read Book »

How The People Found A Home-A Choctaw Story, Grade 4 Adventure Book

McGraw Hill. Soft cover. Book Condition: Brand New. Dust Jacket Condition: No Dust Jacket. Brand New In Softcover Format, How The People Found A Home-A Choctaw Story, Grade 4 Adventure Book. 1-1-3.

Read Book »

After Such Knowledge: Memory, History, and the Legacy of the Holocaust

PublicAffairs. PAPERBACK. Book Condition: New. 1586483048 12+ Year Old paperback book-Never Read-may have light shelf or handling wear-has a price sticker or price written inside front or back cover-publishers mark-Good Copy- I ship FAST with...

Read Book »