



Monte Carlo: Concepts, Algorithms, and Applications (Springer Series in Operations Research and Financial Engineering)

By George Fishman

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Apart from a thorough exploration of all the important concepts, this volume includes over 75 algorithms, ready for putting into practice. The book also contains numerous hands-on implementations of selected algorithms to demonstrate applications in realistic settings. Readers are assumed to have a sound understanding of calculus, introductory matrix analysis, and intermediate statistics, but otherwise the book is self-contained. Suitable for graduates and undergraduates in mathematics and engineering, in particular operations research, statistics, and computer science.

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Editorial Review

From the Back Cover

This volume presents a comprehensive first course in the Monte Carlo method which will be suitable for graduate and undergraduate students in the mathematical sciences and engineering, principally operations research, statistics, mathematics, and computer science. The reader is assumed to have a sound understanding of calculus, introductory matrix analysis, probability, and intermediate statistics, but otherwise the book is self-contained. As well as a thorough exploration of the important concepts of the Monte Carlo method, the volume includes over 90 algorithms which allow the reader to move rapidly from the concepts to putting them into practice. The book also contains numerous exercises, many of them hands-on implementations of selected algorithms to demonstrate the application of these ideas in realistic settings. Software, freely available via ftp and portable across computing platforms, provides programs for pseudorandom number generation and statistical sample path data analysis. The software is suitable for use with the exercises as well as for more general applications. For professional mathematical scientists and engineers this book provides a ready reference to the Monte Carlo method, especially to implementable algorithms for performing sampling experiments on a computer and for analyzing their results.

Users Review

From reader reviews:

Margaret Bonner:

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Kristen Hancock:

In this period of time globalization it is important to someone to get information. The information will make someone to understand the condition of the world. The healthiness of the world makes the information simpler to share. You can find a lot of sources to get information example: internet, paper, book, and soon. You will see that now, a lot of publisher which print many kinds of book. The particular book that recommended to you personally is Monte Carlo: Concepts, Algorithms, and Applications (Springer Series in Operations Research and Financial Engineering) this e-book consist a lot of the information of the condition of this world now. That book was represented how does the world has grown up. The vocabulary styles that writer use for explain it is easy to understand. The particular writer made some exploration when he makes this book. Honestly, that is why this book appropriate all of you.

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