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Nota di contenuto	Simulation A Modeler's Approach; Contents; Preface; 1 The Generation of Random Numbers; 1.1. Introduction; 1.2. The Generation of Random Uniform Variates; 1.3. Latticing and Other Problems; Problems; References; 2 Random Quadrature; 2.1. Introduction; 2.2. Hit-or-h.iiss Monte Carlo; 2.3. Sample Mean Monte Carlo; 2.4. Control Variate Sampling; 2.5. Importance Sampling; 2.6. Stratification; 2.7. Antithetic Variates; 2.8, Least Squares Est.imators; 2.9. Evaluation of Multidimensional Integrals; 2.10. Stratification in Multidimensional Integration; 2.11. Wiener Measure and Brownian Motion ProblemsReferences; 3 Monte Carlo Solutions of Differential Equations; 3.1. Introduction; 3.2. Gambler's Ruin; 3.3. Solution of Simple Differential Equations; 3.4. Solution of the Fokker-Planck Equation; 3.5. The Dirichlet Problem; 3.6. Solution of General Elliptic Differential Equations; 3.7. Conclusions; Problems; References; 4 Markov Chains, Poisson Processes, and Linear Equations; 4.1. Discrete Markov hfodeling; 4.1.1. The Basic Model; 4.1.2. Saving the King; 4.1.3. Screening for Cancer; 4.2. Poisson Process Modeling; 4.3. Solving

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Sommario/riassunto	A unique, integrated treatment of computer modeling and simulation ""The future of science belongs to those willing to make the shift to simulation-based modeling,"" predicts Rice Professor James Thompson, a leading modeler and computational statistician widely known for his original ideas and engaging style. He discusses methods, available to anyone with a fast desktop computer, for integrating simulation into the modeling process in order to create meaningful models of real phenomena. Drawing from a wealth of experience, he gives examples from trading markets, oncology, epidemiology, statist