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| Autore                  | Ripley Brian D. <1952->                                                                                                                                                                                                                                                                           |
| Titolo                  | Stochastic simulation [[electronic resource] /] / Brian D. Ripley                                                                                                                                                                                                                                 |
| Pubbl/distr/stampa      | New York, : J. Wiley, 1987                                                                                                                                                                                                                                                                        |
| ISBN                    | 1-282-30791-6<br>9786612307911<br>0-470-31672-1<br>0-470-31738-8                                                                                                                                                                                                                                  |
| Descrizione fisica      | 1 online resource (xi, 237 p. ) : ill                                                                                                                                                                                                                                                             |
| Collana                 | Wiley series in probability and mathematical statistics. Applied probability and statistics, , 0271-6356<br>Wiley series in probability and statistics<br>Wiley-Interscience paperback series                                                                                                     |
| Disciplina              | 001.434                                                                                                                                                                                                                                                                                           |
| Soggetti                | Digital computer simulation<br>Stochastic processes                                                                                                                                                                                                                                               |
| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                           |
| Formato                 | Materiale a stampa                                                                                                                                                                                                                                                                                |
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| Nota di bibliografia    | Includes bibliography and index.                                                                                                                                                                                                                                                                  |
| Sommario/riassunto      | This book is a comprehensive guide to simulation methods with explicit recommendations of methods and algorithms. It covers both the technical aspects of the subject, such as the generation of random numbers, non-uniform random variates and stochastic processes, and the use of simulation. |