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Titolo	Design and Analysis of Simulation Experiments // by Jack P.C. Kleijnen
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ISBN	3-319-18087-8
Edizione	[2nd ed. 2015.]
Descrizione fisica	1 online resource (332 p.)
Collana	International Series in Operations Research & Management Science, , 0884-8289 ; ; 230
Disciplina	003
Soggetti	Operations research Decision making Management science Operations Research/Decision Theory Operations Research, Management Science
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes at the end of each chapters.
Nota di contenuto	Introduction -- Classic regression metamodels and their designs -- Classic assumptions versus simulation practice -- Screening the many inputs of realistic simulation models -- Kriging metamodels and their designs -- Simulation optimization.
Sommario/riassunto	This is a new edition of Kleijnen's advanced expository book on statistical methods for the Design and Analysis of Simulation Experiments (DASE). Altogether, this new edition has approximately 50% new material not in the original book. More specifically, the author has made significant changes to the book's organization, including placing the chapter on Screening Designs immediately after the chapters on Classic Designs, and reversing the order of the chapters on Simulation Optimization and Kriging Metamodels. The latter two chapters reflect how active the research has been in these areas. The validation section has been moved into the chapter on Classic Assumptions versus Simulation Practice, and the chapter on Screening now has a section on selecting the number of replications in sequential bifurcation through Wald's sequential probability ration test, as well as a section on sequential bifurcation for multiple types of simulation

responses. Whereas all references in the original edition were placed at the end of the book, in this edition references are placed at the end of each chapter. From Reviews of the First Edition: “Jack Kleijnen has once again produced a cutting-edge approach to the design and analysis of simulation experiments.” (William E. BILES, JASA, June 2009, Vol. 104, No. 486).
