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Titolo	Topics in Statistical Simulation : Research Papers from the 7th International Workshop on Statistical Simulation // edited by V.B. Melas, Stefania Mignani, Paola Monari, Luigi Salmaso
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Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1009 ; ; 114
Disciplina	519.24
Soggetti	Statistics Statistical Theory and Methods Statistics, general
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 at the end of each chapters.
Nota di contenuto	Queueing Systems with Unreliable Servers in a Random Environment -- Sequential Combining of Expert Information using Mathematica -- Markov-Modulated Samples and Their Applications -- Simulating correlated ordinal and discrete variables -- Probabilistic counterparts for strongly coupled parabolic systems -- Algorithms for Linear Stochastic Delay Differential Equations -- Combined tests for comparing mutabilities of two populations -- Development of an Extensive Forensic Handwriting Database -- Bayes factors and maximum entropy distribution with application to Bayesian tests -- Carlo Algorithm for Simulation of the Vehicular Traffic Flow -- Importance Sampling for multi-constraints rare event probability -- Generating and comparing multivariate ordinal variables by means of permutation tests -- A method for selection of the optimal bandwidth parameter for Beran's nonparametric Estimator -- Simulating from a family of generalized Archimedean copulas -- PS-algorithms and stochastic computations -- Laws of Large Numbers for Random Variables -- D-optimal saturated designs: a simulation study -- Nonparametric testing of saturated D-optimal designs -- Timely Indices for Residential Construction Sector -- Measures of dependence for infinite variance distributions -- Design of Experiments using R -- The Influence of the Dependency Structure in Combination-Based

Multivariate Permutation -- Potential advantages and disadvantages of stratification in methods of randomization -- Additive level outliers in multivariate GARCH models -- A comparison of efficient permutation tests for unbalanced ANOVA in two by two designs -- Likelihood-free Simulation-based Optimal Design: an Introduction -- Time change related to a delayed reflection -- Et tu "Brute Force"? No! A Statistically-Based Approach to Catastrophe Modeling -- Optimizing Local Estimates of the Monte Carlo Method for Problems -- Computer Experiment Designs via Particle Swarm Optimization -- Application of Nonparametric Goodness-of-Fit Tests for Composite Hypotheses -- Simulating from the copula that generates the maximal probability -- Optimization via Information Geometry -- Combined nonparametric tests for the social sciences -- The use of the scalar Monte Carlo estimators for the optimization of the corresponding vector weight algorithms -- Additive cost modelling in clinical trial -- Mathematical problems of statistical simulation of the polarized radiation transfer -- Using a Generalized D2-Distribution for Constructing Exact D-Optimal Designs -- Sample size in approximate sequential designs under several violations of prerequisites -- Numerical stochastic models of meteorological processes and fields -- Comparison of Resampling Techniques for the Non-Causality Hypothesis -- A review of Multilevel Modeling: some methodological issues and advances -- On a Generalization of the Modified Gravity Model -- Bivariate Lorenz Curves based on the Sarmanov-Lee Distribution -- Models with Cross-Effect of Survival Functions in the Analysis of Patients with Multiple Myeloma -- Monte Carlo method for partial differential equations -- The calculation of effective electro-physical parameters for a multiscale isotropic medium -- An Approximate Solution of the Travelling Salesman Problem Based on the Metropolis Simulation with Annealing -- The Supertrack Approach as a Classical Monte Carlo Scheme -- The dependence of the ergodicity on the time effect in the repeated measures ANOVA -- Mixture of extended linear mixed-effects models for clustering of longitudinal data -- The study of the Laplace transform of Marshall-Olkin multivariate exponential distribution.

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### Sommario/riassunto

The Department of Statistical Sciences of the University of Bologna in collaboration with the Department of Management and Engineering of the University of Padova, the Department of Statistical Modelling of Saint Petersburg State University, and INFORMS Simulation Society sponsored the Seventh Workshop on Simulation. This international conference was devoted to statistical techniques in stochastic simulation, data collection, analysis of scientific experiments, and studies representing broad areas of interest. The previous workshops took place in St. Petersburg, Russia in 1994, 1996, 1998, 2001, 2005, and 2009. The Seventh Workshop took place in the Rimini Campus of the University of Bologna, which is in Rimini's historical center.

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