1.	Record Nr.	UNINA9910300101703321
	Autore	Martino Luca
	Titolo	Independent Random Sampling Methods / / by Luca Martino, David Luengo, Joaquín Míguez
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
	ISBN	3-319-72634-X
	Edizione	[1st ed. 2018.]
	Descrizione fisica	1 online resource (xii, 280 pages)
	Collana	Statistics and Computing, , 1431-8784
	Disciplina	519.52
	Soggetti	Statistics
		Computer science—Mathematics
		Economics, Mathematical
		Statistics and Computing/Statistics Programs
		Mathematics of Computing
		Quantitative Finance
		Statistical Theory and Methods
		Statistics for Engineering, Physics, Computer Science, Chemistry and Earth Sciences
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Introduction -- Direct methods -- Accept-Reject methods -- Adaptive rejection sampling methods -- Ratio of Uniforms -- Independent sampling for multivariate densities -- Asymptotically independent samplers -- Summary and outlook -- A. Acronyms and abbrevations -- B. Notation -- C. Jones' RoU generalization -- D. Polar transformation.
	Sommario/riassunto	This book systematically addresses the design and analysis of efficient techniques for independent random sampling. Both general-purpose approaches, which can be used to generate samples from arbitrary probability distributions, and tailored techniques, designed to efficiently address common real-world practical problems, are introduced and discussed in detail. In turn, the monograph presents fundamental results and methodologies in the field, elaborating and developing them into the latest techniques. The theory and methods are illustrated with a varied collection of examples, which are discussed

in detail in the text and supplemented with ready-to-run computer code. The main problem addressed in the book is how to generate independent random samples from an arbitrary probability distribution with the weakest possible constraints or assumptions in a form suitable for practical implementation. The authors review the fundamental results and methods in the field, address the latest methods, and emphasize the links and interplay between ostensibly diverse techniques.