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| Titolo | Markov chain Monte Carlo [[electronic resource]] : innovations and applications // edited by W.S. Kendall, F. Liang, J.-S. Wang |
| Pubbl/distr/stampa | Singapore ; ; Hackensack, NJ, : World Scientific, c2005 |
| ISBN | 1-281-88113-9 9786611881139 981-270-091-9 |
| Descrizione fisica | 1 online resource (239 p.) |
| Collana | Lecture notes series, Institute for Mathematical Sciences, National University of Singapore ; ; vol. 7 |
| Classificazione | 31.80 |
| Altri autori (Persone) | KendallW. S LiangF <1970-> (Faming) WangJ.-S <1960-> (Jian-Sheng) |
| Disciplina | 519.233 |
| Soggetti | Monte Carlo method Bayesian statistical decision theory Markov processes Markov-processen Monte Carlo-methode Simulatiemodellen Electronic books. |
| 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 index. |
| Nota di contenuto | CONTENTS; Foreword; Preface; Glossary; Introduction to Markov Chain Monte Carlo Simulations and Their Statistical Analysis B. A. Berg; An Introduction to Monte Carlo Methods in Statistical Physics D. P. Landau; Notes on Perfect Simulation W.S. Kendall; Sequential Monte Carlo Methods and Their Applications R. Chen; MCMC in the Analysis of Genetic Data on Pedigrees E. A. Thompson; Index |
| Sommario/riassunto | Markov Chain Monte Carlo (MCMC) originated in statistical physics, but has spilled over into various application areas, leading to a corresponding variety of techniques and methods. That variety stimulates new ideas and developments from many different places, and there is much to be gained from cross-fertilization. This book |

presents five expository essays by leaders in the field, drawing from perspectives in physics, statistics and genetics, and showing how different aspects of MCMC come to the fore in different contexts. The essays derive from tutorial lectures at an interdisciplinary progr
