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| Sommario/riassunto      | <p>In applied mathematics, the name Monte Carlo is given to the method of solving problems by means of experiments with random numbers. This name, after the casino at Monaco, was first applied around 1944 to the method of solving deterministic problems by reformulating them in terms of a problem with random elements, which could then be solved by large-scale sampling. But, by extension, the term has come to mean any simulation that uses random numbers. Monte Carlo methods have become among the most fundamental techniques of simulation in modern science. This book is an illustration of the use of Monte Carlo methods applied to solve specific problems in mathematics, engineering, physics, statistics, and science in general.</p> |