

1. Record Nr.	UNINA9910688237003321
Autore	Jaoude Abdo Abou
Titolo	Monte Carlo Methods : Recent Advances, New Perspectives and Applications // Abdo Abou Jaoude
Pubbl/distr/stampa	London : , : IntechOpen, , 2022
Descrizione fisica	1 online resource (232 pages)
Disciplina	519.282
Soggetti	Monte Carlo method
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
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>