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| Autore | Chen Chun-hung |
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| Nota di contenuto | Foreword; Preface; Acknowledgments; Contents; 1. Introduction to Stochastic Simulation Optimization; 2. Computing Budget Allocation; 3. Selecting the Best from a Set of Alternative Designs; 4. Numerical Implementation and Experiments; 5. Selecting An Optimal Subset; 6. Multi-objective Optimal Computing Budget Allocation; 7. Large-Scale Simulation and Optimization; 8. Generalized OCBA Framework and Other Related Methods; Appendix A: Fundamentals of Simulation; Appendix B: Basic Probability and Statistics; Appendix C: Some Proofs in Chapter 6; Appendix D: Some OCBA Source Codes; References Index |
| Sommario/riassunto | With the advance of new computing technology, simulation is becoming very popular for designing large, complex, and stochastic engineering systems, since closed-form analytical solutions generally do not exist for such problems. However, the added flexibility of simulation often creates models that are computationally intractable. Moreover, to obtain a sound statistical estimate at a specified level of confidence, a large number of simulation runs (or replications) is usually required for each design alternative. If the number of design alternatives is large, |

the total simulation cost can be v