1. Record Nr. UNINA9910841722703321 Autore Thompson James R (James Robert), <1938-> Titolo Simulation [[electronic resource]]: a modeler's approach / / James R. Thompson New York, : Wiley, 2000 Pubbl/distr/stampa 1-282-30763-0 **ISBN** 9786612307638 0-470-31706-X 0-470-31790-6 Descrizione fisica 1 online resource (332 p.) Collana Wiley series in probability and statistics. Applied probability and statistics 003.3 Disciplina Soggetti Experimental design Mathematical models Mathematical statistics Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Includes bibliographical references and index. Nota di bibliografia Nota di contenuto Simulation A Modeler's Approach; Contents; Preface; 1 The Generation of Random Numbers: 1.1. Introduction: 1.2. The Generation of Random Uniform Variates; 1.3. Latticing and Other Problems; Problems; References; 2 Random Quadrature; 2.1. Introduction; 2.2. Hit-or-h.iiss Monte Carlo; 2.3. Sample Mean Monte Carlo; 2.4. Control Variate Sampling; 2.5. Importance Sampling; 2.6. Stratification; 2.7. Antithetic Variates; 2.8, Least Squares Est.imators; 2.9. Evaluation of Multidimensional Integrals; 2.10. Stratification in Multidimensional Integration; 2.11. Wiener Measure and Brownian Motion

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## Sommario/riassunto

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