Stochastic simulation : Algorithms and analysis

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Résumé ou extrait : Sampling-based computational methods have become a fundamental part of the numerical toolset of practitioners ans researchers across an enormous number of different applied domains and academic disciplines. This book provides a broad treatment of such sampling-based methods, as well as accompanying mathematical analysis of the convergence properties of the methods discussed. The reach of the ideas is illustrated by discussing a wide usage. The first half of the book focuses on general methods, whereas the second half discusses model-specific algorithms. Given the wide range of examples, exercices, and applications students, practionners and researchers in probability, statistics, operations research, economics, finance, and engeneering, as well as biology, chemistry, and physics will find the book of value.

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