



Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition)

By Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, Reuven Y. Rubinstein

John Wiley and Sons Ltd. Paperback. Book Condition: new. BRAND NEW, *Simulation and the Monte Carlo Method: Student Solutions Manual (2nd Revised edition)*, Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, Reuven Y. Rubinstein, This accessible new edition explores the major topics in Monte Carlo simulation. *Simulation and the Monte Carlo Method, Second Edition* reflects the latest developments in the field and presents a fully updated and comprehensive account of the major topics that have emerged in Monte Carlo simulation since the publication of the classic First Edition over twenty-five years ago. While maintaining its accessible and intuitive approach, this revised edition features a wealth of up-to-date information that facilitates a deeper understanding of problem solving across a wide array of subject areas, such as engineering, statistics, computer science, mathematics, and the physical and life sciences. The book begins with a modernized introduction that addresses the basic concepts of probability, Markov processes, and convex optimization. Subsequent chapters discuss the dramatic changes that have occurred in the field of the Monte Carlo method, with coverage of many modern topics including: Markov Chain Monte Carlo, Variance reduction techniques such as the transform likelihood ratio method and the screening method, The score function...



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