Asmussen / Glynn

Stochastic Simulation: Algorithms and Analysis

Sampling-based computational methods have become a fundamental part of the numerical toolset of practitioners and 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 range of applications and the models that have found wide usage. Given the wide range of examples, exercises and applications students, practitioners and researchers in probability, statistics, operations research, economics, finance, engineering as well as biology and chemistry and physics will find the book of value.

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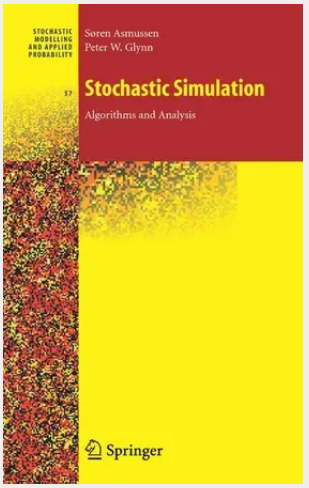

64,19 €
59,99 € (zzgl. MwSt.)

Nicht mehr lieferbar

Artikelnummer: 9780387306797
Medium: Buch
ISBN: 978-0-387-30679-7
Verlag: Springer
Erscheinungstermin: 27.07.2007
Sprache(n): Englisch
Auflage: 2007. Auflage 2007
Serie: Stochastic Modelling and Applied Probability
Produktform: Gebunden
Gewicht: 1900 g
Seiten: 476
Format (B x H): 159 x 241 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)