

Monte Carlo Methods

This volume contains the proceedings of the Workshop on Monte Carlo Methods held at The Fields Institute for Research in Mathematical Sciences (Toronto, 1998). The workshop brought together researchers in physics, statistics, and probability. The papers in this volume - of the invited speakers and contributors to the poster session - represent the interdisciplinary emphasis of the conference. Monte Carlo methods have been used intensively in many branches of scientific inquiry. Markov chain methods have been at the forefront of much of this work, serving as the basis of many numerical studies in statistical physics and related areas since the Metropolis algorithm was introduced in 1953. Statisticians and theoretical computer scientists have used these methods in recent years, working on different fundamental research questions, yet using similar Monte Carlo methodology. This volume focuses on Monte Carlo methods that appear to have wide applicability and emphasizes new methods, practical applications and theoretical analysis. It will be of interest to researchers and graduate students who study and/or use Monte Carlo methods in areas of probability, statistics, theoretical physics, or computer science. This volume contains the proceedings of the Workshop on Monte Carlo Methods held at The Fields Institute for Research in Mathematical Sciences (Toronto, 1998). The workshop brought together researchers in physics, statistics, and probability. The papers in this volume - of the invited speakers and contributors to the poster session - represent the interdisciplinary emphasis of the conference.

112,50 €

105,14 € (zzgl. MwSt.)

Nicht mehr lieferbar

Artikelnummer: 9780821819920

Medium: Buch

ISBN: 978-0-8218-1992-0

Verlag: American Mathematical Society

Erscheinungstermin: 30.09.2000

Sprache(n): Englisch

Auflage: Erscheinungsjahr 2000

Produktform: Gebunden

Gewicht: 652 g

