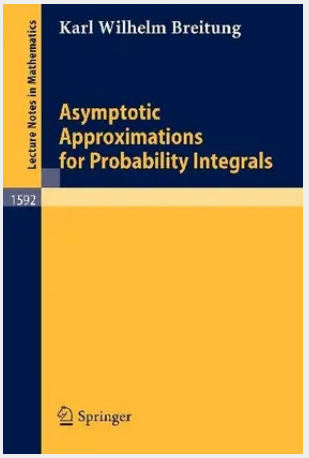
Breitung

Asymptotic Approximations for Probability Integrals

This book gives a self-contained introduction to the subject of asymptotic approximation for multivariate integrals for both mathematicians and applied scientists. A collection of results of the Laplace methods is given. Such methods are useful for example in reliability, statistics, theoretical physics and information theory. An important special case is the approximation of multidimensional normal integrals. Here the relation between the differential geometry of the boundary of the integration domain and the asymptotic probability content is derived. One of the most important applications of these methods is in structural reliability. Engineers working in this field will find here a complete outline of asymptotic approximation methods for failure probability integrals.

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26,70 €
24,95 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783540586173
Medium: Buch
ISBN: 978-3-540-58617-3
Verlag: Springer
Erscheinungstermin: 16.12.1994
Sprache(n): Englisch
Auflage: 1. Auflage 1994
Serie: Lecture Notes in Mathematics
Produktform: Kartoniert
Gewicht: 260 g
Seiten: 154
Format (B x H): 155 x 235 mm

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