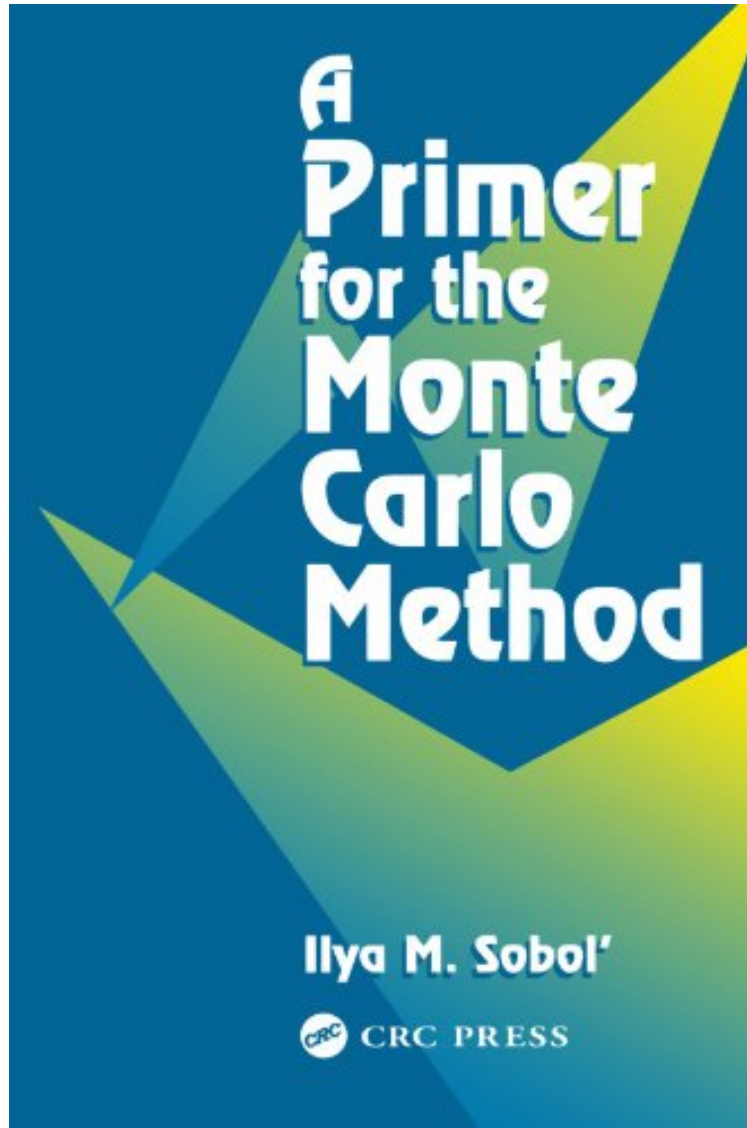


[FREE] A Primer for the Monte Carlo Method

A Primer for the Monte Carlo Method

Ilya M. Sobol

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#2166895 in Books CRC Press 1994-05-21 Original language: English PDF # 1 8.30 x .29 x 5.50l, .35 #File Name: 084938673X126 pages | File size: 34.Mb

Ilya M. Sobol : A Primer for the Monte Carlo Method before purchasing it in order to gage whether or not it would be worth my time, and all praised A Primer for the Monte Carlo Method:

8 of 8 people found the following review helpful. Interesting, broad-gauge, practically oriented By A CustomerProf. Sobol's neatly presented treatment of the principles underlying static, or Monte Carlo, simulations is an excellent introduction to the topic and will be appreciated by two distinct audiences. First, students early in their study of simulation can approach the topic aided by Sobol's clarity and frequent use of simple, concrete examples. Second,

engineers (and other mathematically adept readers) who generally do not rely on probabilistic techniques for analysis can grasp the basics quickly and be reassured of the mathematical rigor which drives the technique. The most valuable part of the book is the concise development of the generation of pseudorandom numbers. Additionally, Sobol's little book gives some interesting insights into Russian practice, contributions and implementations of the Monte Carlo technique. 12 of 12 people found the following review helpful. **Emphasis on PRIMER** By A Customer It is generally a very elementary book, and does not go into more advanced methods (for example, Sobol's low discrepancy series). It does give a number of very good examples of problems that can be tackled by Monte Carlo Methods. If you want a few pages on what Monte Carlo Methods can do, along with a little of bit decent theory, you may want to try this book. However, I am not sure that a person serious enough to spend the money on this book will be enlightened. 4 of 6 people found the following review helpful. **Proceed with Caution** By A Customer This is a fine enough introduction to Monte Carlo scenarios, but only for the highly technically proficient reader. The mathematics is quite sophisticated and probably out of reach for those who want to understand Monte Carlo methods rather than apply them. It is also a very thin book for a very high price.

The Monte Carlo method is a numerical method of solving mathematical problems through random sampling. As a universal numerical technique, the method became possible only with the advent of computers, and its application continues to expand with each new computer generation. A Primer for the Monte Carlo Method demonstrates how practical problems in science, industry, and trade can be solved using this method. The book features the main schemes of the Monte Carlo method and presents various examples of its application, including queueing, quality and reliability estimations, neutron transport, astrophysics, and numerical analysis. The only prerequisite to using the book is an understanding of elementary calculus.

..."Useful and thought-provoking...readily accessible to researchers in a wide variety of fields." Bruce Jay Collings, Brigham Young University, in the Journal of the American Statistical Association, December 1997
Language Notes: English (translation) Original Language: Russian