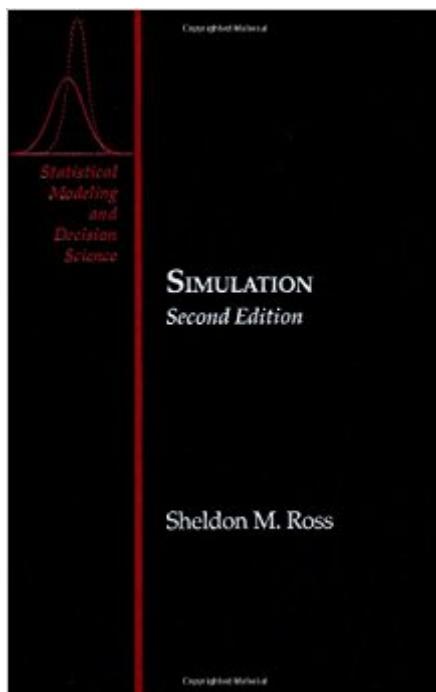


The book was found

Simulation, Second Edition: Programming Methods And Applications (Statistical Modeling And Decision Science)



Synopsis

Replete with easy-to-understand examples ranging from the prediction of home runs in baseball using an hierarchical Bayesian statistics model to estimating the expected return at blackjack using control variables, this text functions as a complete consideration of simulation. Sheldon Ross provides broad yet thorough coverage of the subject, presenting the development of a simulation study to analyze models, and demonstrates that by using random variables and the concept of discrete events, it is possible to generate the behavior of a stochastic model over time. Also discussed are questions concerning when to stop a simulation, how much confidence can be placed in the results, and extensive new information on the presentation of the alias method for generating discrete random variables material not found in any other text. Students, practitioners, and researchers alike will find this text to have an important place in their research libraries. * Presents the statistics needed to analyze simulated data as well as those needed for validating the simulation model* Stresses variance reduction, including control variables and their relation to regression analysis* Includes a chapter on Markov chain monte carlo methods* Emphasizes the use of computers throughout the text

Book Information

Series: Statistical Modeling and Decision Science

Hardcover: 282 pages

Publisher: Academic Press; 2 edition (November 18, 1996)

Language: English

ISBN-10: 0125984103

ISBN-13: 978-0125984102

Product Dimensions: 0.8 x 6.5 x 9.5 inches

Shipping Weight: 1 pounds

Average Customer Review: 4.9 out of 5 starsÂ See all reviewsÂ (7 customer reviews)

Best Sellers Rank: #971,909 in Books (See Top 100 in Books) #26 inÂ Books > Science & Math > Mathematics > Transformations #219 inÂ Books > Computers & Technology > Computer Science > Computer Simulation #562 inÂ Books > Textbooks > Engineering > Industrial Engineering

Customer Reviews

According to the books I have consulted by S. M. Ross, I consider him to be a tremendous author, with this book being my absolute favourite. It is inspirational, clear, creative and (most of all) fun to read. Starting off from the very basics regarding probability, random numbers and generation of

random variables, Professor Ross steadily guides the reader through, for instance, simulation with respect to some queueing systems, validation techniques (e.g. goodness-of-fit tests; Kolmogorov-Smirnov tests), the standard MCMC-methods and various variance reduction techniques. The latter chapter is the one that I found most enlightening including, for instance, a certainly rewarding section on importance sampling (weighted simulation). Throughout, a lot of well-chosen examples enhance students/readers understanding and interest of the subject. One might note that this is by no means the most advanced or complete book on Monte Carlo simulation out there, see e.g. Monte Carlo Statistical Methods (Springer Texts in Statistics) or Stochastic Simulation: Algorithms and Analysis (Stochastic Modelling and Applied Probability), rather it evolves at an intermediate level covering a few more advanced concepts as, for example, coupling from the past. But, having this in mind, this is the book to get. Pure concentrated fun (xiii+274 pages).

[Download to continue reading...](#)

Simulation, Second Edition: Programming Methods and Applications (Statistical Modeling and Decision Science) Programming #8: C Programming Success in a Day & Android Programming In a Day! (C Programming, C++ programming, C++ programming language, Android , Android Programming, Android Games) Programming #57: C++ Programming Professional Made Easy & Android Programming in a Day (C++ Programming, C++ Language, C++ for beginners, C++, Programming ... Programming, Android, C, C Programming) Mathematical Modeling of Collective Behavior in Socio-Economic and Life Sciences (Modeling and Simulation in Science, Engineering and Technology) Programming #45: Python Programming Professional Made Easy & Android Programming In a Day! (Python Programming, Python Language, Python for beginners, ... Programming Languages, Android Programming) Elementary Stochastic Calculus With Finance in View (Advanced Series on Statistical Science & Applied Probability, Vol 6) (Advanced Series on Statistical Science and Applied Probability) Modeling and Analysis of Stochastic Systems, Second Edition (Chapman & Hall/CRC Texts in Statistical Science) Switched Reluctance Motor Drives: Modeling, Simulation, Analysis, Design, and Applications (Industrial Electronics) Programming: Computer Programming for Beginners: Learn the Basics of Java, SQL & C++ - 3. Edition (Coding, C Programming, Java Programming, SQL Programming, JavaScript, Python, PHP) DOS: Programming Success in a Day: Beginners guide to fast, easy and efficient learning of DOS programming (DOS, ADA, Programming, DOS Programming, ADA ... LINUX, RPG, ADA Programming, Android, JAVA) ASP.NET: Programming success in a day: Beginners guide to fast, easy and efficient learning of ASP.NET programming (ASP.NET, ASP.NET Programming, ASP.NET ... ADA, Web Programming, Programming) C#: Programming Success in a Day: Beginners guide to

fast, easy and efficient learning of C# programming (C#, C# Programming, C++ Programming, C++, C, C Programming, C# Language, C# Guide, C# Coding) FORTRAN Programming success in a day:Beginners guide to fast, easy and efficient learning of FORTRAN programming (Fortran, Css, C++, C, C programming, ... Programming, MYSQL, SQL Programming) Prolog Programming; Success in a Day: Beginners Guide to Fast, Easy and Efficient Learning of Prolog Programming (Prolog, Prolog Programming, Prolog Logic, ... Programming, Programming Code, Java) Parallel Programming: Success in a Day: Beginners' Guide to Fast, Easy, and Efficient Learning of Parallel Programming (Parallel Programming, Programming, ... C++ Programming, Multiprocessor, MPI) Raspberry Pi 2: Raspberry Pi 2 Programming Made Easy (Raspberry Pi, Android Programming, Programming, Linux, Unix, C Programming, C+ Programming) Android: Programming in a Day! The Power Guide for Beginners In Android App Programming (Android, Android Programming, App Development, Android App Development, ... App Programming, Rails, Ruby Programming) R Programming: Learn R Programming In A DAY! - The Ultimate Crash Course to Learning the Basics of R Programming Language In No Time (R, R Programming, ... Course, R Programming Development Book 1) Applied Groundwater Modeling, Second Edition: Simulation of Flow and Advection Transport Understanding Molecular Simulation, Second Edition: From Algorithms to Applications (Computational Science)

[Dmca](#)