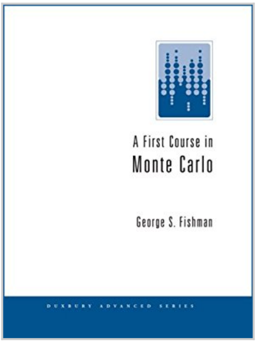

A First Course in Monte Carlo

By George Fishman

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A FIRST COURSE IN MONTE CARLO shows you how to design, perform, and analyze the results of MC experiments based on independent replications, Markov chain MC, and MC optimization. The text emphasizes the variance-reducing techniques of importance sampling, stratified sampling, Rao-Blackwellization, control variates, antithetic variates, and quasi-random numbers. For solving optimization problems it describes several MC techniques, including simulated annealing, simulated tempering, swapping, stochastic tunneling, and genetic algorithms. Examples from many areas show how these techniques perform in practice. Hands-on exercises allow you to experience challenges encountered when solving real problems. An answer key to selected problems is included.

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Editorial Review

About the Author
George Fishman has regularly contributed to the literature on the Monte Carlo method and discrete-event simulation over the last 40 years. His earlier book, MONTE CARLO: CONCEPTS, ALGORITHMS, AND APPLICATIONS (Springer-Verlag, 1996) won the 1996 Lancaster award for best publication of the Institute for Operations Research and Management Sciences (INFORMS) and the 1997 outstanding publication award of the INFORMS College on Simulation.

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