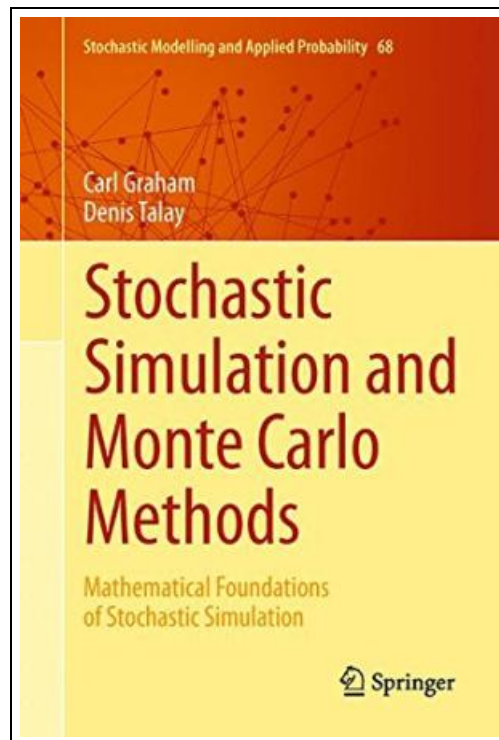


Stochastic Simulation and Monte Carlo Methods: Mathematical Foundations of Stochastic Simulation



Filesize: 4.94 MB

Reviews

An exceptional ebook along with the typeface applied was intriguing to read. It is definitely simplistic but unexpected situations within the fifty percent of the publication. You are going to like just how the writer publish this pdf.

(Adeline O'Kon)

STOCHASTIC SIMULATION AND MONTE CARLO METHODS: MATHEMATICAL FOUNDATIONS OF STOCHASTIC SIMULATION

[DOWNLOAD](#)

Springer-Verlag Berlin and Heidelberg GmbH & Co. KG. Hardback. Condition: new. BRAND NEW, Stochastic Simulation and Monte Carlo Methods: Mathematical Foundations of Stochastic Simulation, Carl Graham, Denis Talay, In various scientific and industrial fields, stochastic simulations are taking on a new importance. This is due to the increasing power of computers and practitioners' aim to simulate more and more complex systems, and thus use random parameters as well as random noises to model the parametric uncertainties and the lack of knowledge on the physics of these systems. The error analysis of these computations is a highly complex mathematical undertaking. Approaching these issues, the authors present stochastic numerical methods and prove accurate convergence rate estimates in terms of their numerical parameters (number of simulations, time discretization steps). As a result, the book is a self-contained and rigorous study of the numerical methods within a theoretical framework. After briefly reviewing the basics, the authors first introduce fundamental notions in stochastic calculus and continuous-time martingale theory, then develop the analysis of pure-jump Markov processes, Poisson processes, and stochastic differential equations. In particular, they review the essential properties of Ito integrals and prove fundamental results on the probabilistic analysis of parabolic partial differential equations. These results in turn provide the basis for developing stochastic numerical methods, both from an algorithmic and theoretical point of view. The book combines advanced mathematical tools, theoretical analysis of stochastic numerical methods, and practical issues at a high level, so as to provide optimal results on the accuracy of Monte Carlo simulations of stochastic processes. It is intended for master and Ph.D. students in the field of stochastic processes and their numerical applications, as well as for physicists, biologists, economists and other professionals working with stochastic simulations, who will benefit from the ability to reliably estimate and control the...



[Read Stochastic Simulation and Monte Carlo Methods: Mathematical Foundations of Stochastic Simulation Online](#)



[Download PDF Stochastic Simulation and Monte Carlo Methods: Mathematical Foundations of Stochastic Simulation](#)

You May Also Like



Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the Use of Mothers and Teachers

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can download...

[Download ePub »](#)



DK Readers Disasters at Sea Level 3 Reading Alone

DK CHILDREN. Paperback. Book Condition: New. Paperback. 32 pages. Dimensions: 8.8in. x 5.7in. x 0.2in.From fog, ice, and rocks to cannon fire and torpedo attacks--read the story of five doomed sea voyages and the fate...

[Download ePub »](#)



Fox at School: Level 3

Penguin Young Readers Group, United States, 1993. Paperback. Book Condition: New. James Marshall (illustrator). Reissue. 224 x 147 mm. Language: English . Brand New Book. Using their cache of already published easy-to-read books, Puffin launched...

[Download ePub »](#)



Baby Friendly San Francisco Bay Area New Parent Survival Guide to Shopping Activities Restaurants and Moreb by Elysa Marco 2005 Paperback

Book Condition: Brand New. Book Condition: Brand New.

[Download ePub »](#)



Homeschool Your Child for Free: More Than 1,400 Smart, Effective, and Practical Resources for Educating Your Family at Home

Random House USA Inc, United States, 2009. Paperback. Book Condition: New. 2nd. 229 x 185 mm. Language: English . Brand New Book. Provide a solid education at home without breaking the bank. Introduced in 2000,...

[Download ePub »](#)

**Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications .**

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can usually

[Save Document »](#)

**Creepier, Zombie, Skeleton and More Jokes for Kids**

Createspace, United States, 2014. Paperback. Book Condition: New. 190 x 130 mm. Language: English . Brand New Book ***** Print on Demand *****.Creepier, Zombie, Skeleton and More Jokes for Kids - stocking fillers for kids

[Save Document »](#)

**Hoppy the Happy Frog: Short Stories, Games, Jokes, and More!**

Createspace, United States, 2015. Paperback. Book Condition: New. 279 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****.Are you looking for a kid s or children s book that is

[Save Document »](#)

**Hope for Autism: 10 Practical Solutions to Everyday Challenges**

Seaborough Enterprises Publishing, United States, 2015. Paperback. Book Condition: New. Initial ed.. 203 x 127 mm. Language: English . Brand New Book ***** Print on Demand *****. Hope for Autism: 10 Practical Solutions to Everyday

[Save Document »](#)

**New KS2 English SAT Buster 10-Minute Tests: Grammar, Punctuation & Spelling (2016 SATs & Beyond)**

Coordination Group Publications Ltd (CGP). Paperback. Book Condition: new. BRAND NEW, New KS2 English SAT Buster 10-Minute Tests: Grammar, Punctuation & Spelling (2016 SATs & Beyond), CGP Books, CGP Books, This book of SAT Buster

[Save Document »](#)