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Puja Mehta

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Random Number Generation and Monte Carlo Methods James E. Gentle, 2006-04-18 Monte Carlo simulation has become one of the most important tools in all fields of science Simulation methodology relies on a good source of numbers that appear to be random These pseudorandom numbers must pass statistical tests just as random samples would Methods for producing pseudorandom numbers and transforming those numbers to simulate samples from various distributions are among the most important topics in statistical computing This book surveys techniques of random number generation and the use of random numbers in Monte Carlo simulation The book covers basic principles as well as newer methods such as parallel random number generation nonlinear congruential generators quasi Monte Carlo methods and Markov chain Monte Carlo The best methods for generating random variates from the standard distributions are presented but also general techniques useful in more complicated models and in novel settings are described The emphasis throughout the book is on practical methods that work well in current computing environments The book includes exercises and can be used as a test or supplementary text for various courses in modern statistics It could serve as the primary test for a specialized course in statistical computing or as a supplementary text for a course in computational statistics and other areas of modern statistics that rely on simulation The book which covers recent developments in the field could also serve as a useful reference for practitioners Although some familiarity with probability and statistics is assumed the book is accessible to a broad audience The second edition is approximately 50% longer than the first edition It includes advances in methods for parallel random number generation universal methods for generation of nonuniform variates perfect sampling and software for random number generation Current Index to Statistics, Applications, Methods and Theory, 1999 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields Statistics Richard A. Johnson, Gouri K. Bhattacharvya, 1996-02-14 Textbook U.S. Government Research & Development Reports ,1967 **Probability** Theory Subject Indexes from Mathematical Reviews American Mathematical Society, 1987 NBS Special Publication ,1970

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