

Random Number Generation And Monte Carlo Methods

Gordon A. Fenton, D. V. Griffiths



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Random Number Generation and Monte Carlo Methods James E. Gentle, 2004-09-14 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 text or supplementary text for various courses in modern statistics. It could serve as the primary text 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.

Random Number Generation and Quasi-Monte Carlo Methods Harald Niederreiter, 1992-01-01 Tremendous progress has taken place in the related areas of uniform pseudorandom number generation and quasi-Monte Carlo methods in the last five years. This volume contains recent important work in these two areas and stresses the interplay between them. Some developments contained here have never before appeared in book form. Includes the discussion of the integrated treatment of pseudorandom numbers and quasi-Monte Carlo methods, the systematic development of the theory of lattice rules and the theory of nets and t -sequences, the construction of new and better low discrepancy point sets and sequences, nonlinear congruential methods, the initiation of a systematic study of methods for pseudorandom vector generation and shift register pseudorandom numbers. Based on a series of 10 lectures presented by the author at a CBMS/NSF Regional Conference at the University of Alaska at Fairbanks in 1990 to a selected group of researchers, this volume includes background material to make the information more accessible to nonspecialists.

Random Number Generation and Monte Carlo Methods James E. Gentle, 2013-03-14 The role of Monte Carlo methods and simulation in all of the sciences has increased in importance during the past several years. These methods are at the heart of the rapidly developing subdisciplines of computational physics, computational chemistry, and the other computational sciences. The growing power

of computers and the evolving simulation methodology have led to the recognition of computation as a third approach for advancing the natural sciences together with theory and traditional experimentation Monte Carlo is also a fundamental tool of computational statistics At the kernel of a Monte Carlo or simulation method is random number generation Generation of random numbers is also at the heart of many standard statistical methods The random sampling required in most analyses is usually done by the computer The computations required in Bayesian analysis have become viable because of Monte Carlo methods This has led to much wider applications of Bayesian statistics which in turn has led to development of new Monte Carlo methods and to refinement of existing procedures for random number generation

Random Number Generation and Monte Carlo Methods Springer,2014-01-15 **Matrix Algebra** James E. Gentle,2007-08-06 Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory The first part of this book presents the relevant aspects of the theory of matrix algebra for applications in statistics This part begins with the fundamental concepts of vectors and vector spaces next covers the basic algebraic properties of matrices then describes the analytic properties of vectors and matrices in the multivariate calculus and finally discusses operations on matrices in solutions of linear systems and in eigenanalysis This part is essentially self contained The second part of the book begins with a consideration of various types of matrices encountered in statistics such as projection matrices and positive definite matrices and describes the special properties of those matrices The second part also describes some of the many applications of matrix theory in statistics including linear models multivariate analysis and stochastic processes The brief coverage in this part illustrates the matrix theory developed in the first part of the book The first two parts of the book can be used as the text for a course in matrix algebra for statistics students or as a supplementary text for various courses in linear models or multivariate statistics The third part of this book covers numerical linear algebra It begins with a discussion of the basics of numerical computations and then describes accurate and efficient algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors Although the book is not tied to any particular software system it describes and gives examples of the use of modern computer software for numerical linear algebra This part is essentially self contained although it assumes some ability to program in Fortran or C and or the ability to use R S Plus or Matlab This part of the book can be used as the text for a course in statistical computing or as a supplementary text for various courses that emphasize computations The book includes a large number of exercises with some solutions provided in an appendix

Mathematical Methods in the Earth and Environmental Sciences Adrian Burd,2019-04-18 An accessible introduction to the mathematical methods essential for understanding processes in the Earth and environmental sciences **Encyclopedia of Measurement and Statistics** Neil J. Salkind,2007 Publisher Description **Handbook of Monte Carlo Methods** Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev,2011-03-15 The purpose of this handbook is to provide an accessible and comprehensive compendium of Monte Carlo techniques and related topics It contains a mix of theory summarized algorithms

pseudo and actual and applications Since the audience is broad the theory is kept to a minimum this without sacrificing rigor The book is intended to be used as an essential guide to Monte Carlo methods to quickly look up ideas procedures formulas pictures etc rather than purely a monograph for researchers or a textbook for students As the popularity of these methods continues to grow and new methods are developed in rapid succession the staggering number of related techniques ideas concepts and algorithms makes it difficult to maintain an overall picture of the Monte Carlo approach This book attempts to encapsulate the emerging dynamics of this field of study Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen ,1996 Zeitschrift für angewandte Mathematik und Mechanik ,1991 Vols 41 44 46 50 include Sonderheft Vorträge der wissenschaftlichen Jahrestagung der Gesellschaft für Angewandte Mathematik und Mechanik v 44 Vorträge der Tagung für Angewandte Mathematik und Mechanik **SIAM Journal on Scientific and Statistical Computing** Society for Industrial and Applied Mathematics,1992 Mathematical Reviews ,2003 **Risk Assessment in Geotechnical Engineering** Gordon A. Fenton,D. V. Griffiths,2008-09-02 NEW PROBABILISTIC APPROACHES FOR REALISTIC RISK ASSESSMENT IN GEOTECHNICAL ENGINEERING This text presents a thorough examination of the theories and methodologies available for risk assessment in geotechnical engineering spanning the full range from established single variable and first order methods to the most recent advanced numerical developments In response to the growing application of LRFD methodologies in geotechnical design coupled with increased demand for risk assessments from clients ranging from regulatory agencies to insurance companies authors Fenton and Griffiths have introduced an innovative reliability based risk assessment method the Random Finite Element Method RFEM The authors have spent more than fifteen years developing this statistically based method for modeling the real spatial variability of soils and rocks As demonstrated in the book RFEM performs better in real world applications than traditional risk assessment tools that do not properly account for the spatial variability of geomaterials This text is divided into two parts Part One Theory explains the theory underlying risk assessment methods in geotechnical engineering This part's seven chapters feature more than 100 worked examples enabling you to develop a detailed understanding of the methods Part Two Practice demonstrates how to use advanced probabilistic tools for several classical geotechnical engineering applications Working with the RFEM the authors show how to assess risk in problems familiar to all geotechnical engineers All the programs used for the geotechnical applications discussed in Part Two may be downloaded from the authors Web site at www.engmath.dal.ca/rfem at no charge enabling you to duplicate the authors results and experiment with your own data In short you get all the theory and practical guidance you need to apply the most advanced probabilistic approaches for managing uncertainty in geotechnical design Applied Mathematics for Physical Chemistry James R. Barrante,1998 1 Coordinate Systems 2 Functions and Graphs 3 Logarithms 4 Differential Calculus 5 Integral Calculus 6 Differential Equations 7 Infinite Series 8 Scalars and Vectors 9 Matrices and Determinants 10 Operators 11 Numerical Methods and the Use of the

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