

Discrete-Event Simulation: A First Course

Steve Park and Larry Leemis
College of William and Mary

Discrete Event Simulation First Course

**John Impagliazzo, Association for
Computing Machinery. Special Interest
Group on Computer Science Education**

Discrete Event Simulation First Course:

Discrete Event Simulation Version Pie Lawrence M. Leemis, Park, Stephen Keith Park, 2005-12-01 **Handbook of Monte Carlo Methods** Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today's numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author's own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels [Discrete-event Simulation](#) Lawrence M. Leemis, Stephen Keith Park, 2006 CONTENIDO Models Random number generation Discrete event simulation Statistics Next event simulation Discrete random variables Continuous random variables Output analysis Input modeling Projects **Foundations and Methods of Stochastic Simulation** Barry L. Nelson, Linda Pei, 2021-11-10 This graduate level textbook covers modelling programming and analysis of stochastic computer simulation experiments including the mathematical and statistical foundations of simulation and why it works The book is rigorous and complete but concise and accessible providing all necessary background material Object oriented programming of simulations is illustrated in Python while the majority of the book is programming language independent In addition to covering the foundations of simulation and simulation programming for applications the text prepares readers to use simulation in their research A solutions manual for end of

chapter exercises is available for instructors **Operations Research and Management Science Handbook** A. Ravi Ravindran, 2016-04-19 Operations Research OR began as an interdisciplinary activity to solve complex military problems during World War II Utilizing principles from mathematics engineering business computer science economics and statistics OR has developed into a full fledged academic discipline with practical application in business industry government and m

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Parallel and Distributed Processing Jose Rolim,1998-03-18 This book constitutes the refereed proceedings of 10 international workshops held in conjunction with the merged 1998 IPPS SPDP symposia held in Orlando Florida US in March April 1998 The volume comprises 118 revised full papers presenting cutting edge research or work in progress In accordance with the workshops covered the papers are organized in topical sections on reconfigurable architectures run time systems for parallel programming biologically inspired solutions to parallel processing problems randomized parallel computing solving combinatorial optimization problems in parallel PC based networks of workstations fault tolerant parallel and distributed systems formal methods for parallel programming embedded HPC systems and applications and parallel and distributed real time systems

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Thesen, Hank Grant, W. David Kelton, 1987 Modeling and Simulation on Microcomputers , 1989 **Simulation** Stewart V. Hoover, Ronald F. Perry, 1989 Simulation analysis and decision making Elements of simulation analysis Developing simulation models Simulation languages for modeling Analytic models and simulation Data collection and analysis Random numbers and random variate generation Model verification and validation Output analysis Model experimentation and optimization Implementation of simulation results International Conference on Simulation in Engineering Education, January 17-20, 1993, Hyatt Regency La Jolla, La Jolla, California Charles Eugene Knadler, Hamid Vakilzadian, 1993

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