

Chapter 12

Introduction to Simulation Using MATLAB

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12.1 Analysis versus Computer Simulation

A computer simulation is a computer program which attempts to represent the real world based on a model. The accuracy of the simulation depends on the precision of the model. Suppose that the probability of heads in a coin toss experiment is unknown. We can perform the experiment of tossing the coin n times repetitively to approximate the probability of heads.

$$P(H) = \frac{\text{Number of times heads observed}}{\text{Number of times the experiment executed}}$$

However, for many practical problems it is not possible to determine the probabilities by executing experiments a large number of times. With today's computers processing capabilities, we only need a high-level language, such as MATLAB, which can generate random numbers, to deal with these problems.

In this chapter, we present basic methods of generating random variables and simulate probabilistic systems. The provided algorithms are general and can be implemented in any computer language. However, to have concrete examples, we provide the actual codes in MATLAB. If you are unfamiliar with MATLAB, you should still be able to understand the algorithms.

12.2 Introduction: What is MATLAB?

MATLAB is a high-level language that helps engineers and scientists find solutions for given problems with fewer lines of codes than traditional programming languages, such as C/C++ or Java, by utilizing built-in math functions. You can use MATLAB for many applications including signal processing and communications, finance, and biology. Arrays are the basic data structure in MATLAB. Therefore, a basic knowledge of linear algebra is useful to use MATLAB in an effective way. Here we assume you are familiar with basic commands of MATLAB. We can use the built-in commands to generate probability distributions in MATLAB, but in this chapter we will also learn how to generate these distributions from the uniform distribution.

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David Baud



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Table of Contents Introduction To Simulation Using Matlab Free

1. Understanding the eBook Introduction To Simulation Using Matlab Free
 - The Rise of Digital Reading Introduction To Simulation Using Matlab Free
 - Advantages of eBooks Over Traditional Books
2. Identifying Introduction To Simulation Using Matlab Free
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Introduction To Simulation Using Matlab Free
 - User-Friendly Interface

4. Exploring eBook Recommendations from Introduction To Simulation Using Matlab Free
 - Personalized Recommendations
 - Introduction To Simulation Using Matlab Free User Reviews and Ratings
 - Introduction To Simulation Using Matlab Free and Bestseller Lists
5. Accessing Introduction To Simulation Using Matlab Free Free and Paid eBooks
 - Introduction To Simulation Using Matlab Free Public Domain eBooks
 - Introduction To Simulation Using Matlab Free eBook Subscription Services
 - Introduction To Simulation Using Matlab Free Budget-Friendly Options
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 - ePub, PDF, MOBI, and More
 - Introduction To Simulation Using Matlab Free Compatibility with Devices
 - Introduction To Simulation Using Matlab Free Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Introduction To Simulation Using Matlab Free
 - Highlighting and Note-Taking Introduction To Simulation Using Matlab Free
 - Interactive Elements Introduction To Simulation Using Matlab Free
8. Staying Engaged with Introduction To Simulation Using Matlab Free
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Introduction To Simulation Using Matlab Free
9. Balancing eBooks and Physical Books Introduction To Simulation Using Matlab Free
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Introduction To Simulation Using Matlab Free
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Introduction To Simulation Using Matlab Free
 - Setting Reading Goals Introduction To Simulation Using Matlab Free
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Introduction To Simulation Using Matlab Free
 - Fact-Checking eBook Content of Introduction To Simulation Using Matlab Free
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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