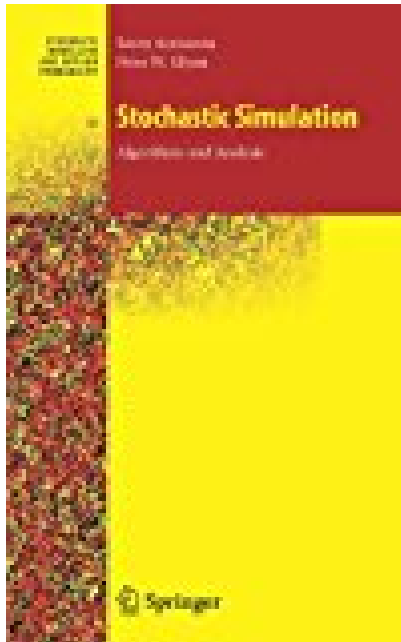


# Stochastic Simulation Algorithms and Analysis Stochastic Modelling and Applied Probability No. 57 No. 100

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## BOOK DETAILS

- Author : Søren Asmussen
- Pages : 476 Pages
- Publisher : Springer
- Language : English
- ISBN : 038730679X

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## BOOK SYNOPSIS

Sampling-based computational methods have become a fundamental part of the numerical toolset of practitioners and researchers across an enormous number of different applied domains and academic disciplines. This book provides a broad treatment of such sampling-based methods, as well as accompanying mathematical analysis of the convergence properties of the methods discussed. The reach of the ideas is illustrated by discussing a wide range of applications and the models that have found wide usage. The first half of the book focuses on general methods; the second half discusses model-specific algorithms. Exercises and illustrations are included.

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