

Monte Carlo-Simulation

Monte Carlo-Methoden

Der Begriff "Monte Carlo-Methode" entstand in den 1940er Jahren, als man im Zusammenhang mit dem Bau der Atombombe die Simulation von Zufallsprozessen erstmals in größerem Stil einsetzte, um die Wechselwirkung von Neutronen mit Materie theoretisch vorherzusagen. Die Bezeichnung ist eine Anspielung auf den für Glücksspiele bekannten Ort, da die Grundlage dieser Verfahren Zufallszahlen sind, wie man sie auch mit einem Roulette-Rad erzeugen könnte. Schon damals wurde eine ganze Reihe von grundlegenden Algorithmen entwickelt, und heute zählen Monte Carlo (MC)-Methoden zu den wichtigsten numerischen (und auch nicht-numerischen) Verfahren, die sich auf viele naturwissenschaftliche, technische und medizinische Probleme mit großem Erfolg anwenden lassen. Dabei ist es gleichgültig, ob das Problem ursprünglich statistischer Natur war oder nicht, sondern man wendet die Bezeichnung auf alle Verfahren an, bei denen die Verwendung von Zufallszahlen eine entscheidende Rolle spielt. Ein Beispiel dafür—and eine der wichtigsten Anwendungen schlechthin—is die MC-Integration, d.h. die numerische Berechnung hochdimensionaler Integrale, die ja mit Zufall überhaupt nichts zu tun haben müssen.

Wahrscheinlichkeitstheoretische Grundbegriffe

Zufallsvariablen

Ausgangspunkt für wahrscheinlichkeitstheoretische Betrachtungen sind die Begriffe "(zufälliges) Ereignis" und "Wahrscheinlichkeit".

Unter einem *Elementarereignis* ω versteht man den möglichen Ausgang einer Messung, Beobachtung usw. (In den Naturwissenschaften verwenden wir dafür gern den Begriff "Experiment".) Die Gesamtheit der Elementarereignisse bildet den *Ereignisraum* Ω . Teilmengen A von Ω , die i.a. mehr als ein Elementarereignis enthalten können, werden als *Ereignisse* bezeichnet. So entsprechen beim Würfeln mit einem Würfel die sechs möglichen Elementarereignisse dem Auftreten einer bestimmten Augenzahl, während z.B. das Ereignis "gerade Augenzahl" die Tatsache bezeichnet, 2, 4 oder 6 Augen geworfen zu haben. Spezielle Ereignisse sind die leere Menge (das unmögliche Ereignis) und der ganze Ereignisraum (das sichere Ereignis).

Entsprechend der relativen Häufigkeit, mit der sie bei einer großen Anzahl von Wiederholungen des Experiments auftreten, definiert man für Ereignisse *Wahrscheinlichkeiten* P mit den Eigenschaften

$$\begin{aligned} 0 &\leq P(A) \leq 1 \\ P(\emptyset) &= 0, \quad P(\Omega) = 1 \\ P(A \cup B) &\leq P(A) + P(B) \\ &= P(A) + P(B) \quad \text{wenn} \quad A \cap B = \emptyset \end{aligned}$$

Eine *Zufallsvariable* ist eine Abbildung

$$x : \Omega \rightarrow \mathbb{R}$$

Monte Carlo Methoden 1 Erzeugen Und Test

Katrin Zwirgmaier



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