

**RANDOM
NUMBER
GENERATION
AND
MONTE CARLO
METHODS**

Second Edition

James E. Gentle
George Mason University

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Random Number Generation And Monte Carlo Methods

**Kai-Tai Fang, Fred J. Hickernell, Harald
Niederreiter**



Random Number Generation And Monte Carlo Methods:

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 test 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

Monte Carlo Methods Malvin H. Kalos, Paula A. Whitlock, 2009-06-10 This introduction to Monte Carlo methods seeks to identify and study the unifying elements that underlie their effective application Initial chapters provide a short treatment of the probability and statistics needed as background enabling those without experience in Monte Carlo techniques to apply these ideas to their research The book focuses on two basic themes The first is the importance of random walks as they occur both in natural stochastic systems and in their relationship to integral and differential equations The second theme is that of variance reduction in general and importance sampling in particular as a technique for efficient use of the methods Random walks are introduced with an elementary example in which the modeling of radiation transport arises directly from a schematic probabilistic description of the interaction of radiation with matter Building on this example the relationship between random walks and integral equations is outlined The applicability of these ideas to other problems is shown by a clear and elementary introduction to the solution of the Schrödinger equation by random walks The text includes sample problems that readers can solve by themselves to illustrate the content of each chapter This is the second completely revised and extended edition of the successful monograph which brings the treatment up to date and incorporates the many advances in Monte Carlo techniques and their applications while retaining the original elementary but general approach

Random Number Generation and Monte Carlo Methods Springer, 2014-01-15 *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 Quasi-Monte Carlo Methods Harald Niederreiter, 1992-01-01

This volume contains recent work in uniform pseudorandom number generation and quasi Monte Carlo methods and stresses the interplay between them.

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 [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 *Monte Carlo and Quasi-Monte Carlo Methods 2000* Kai-Tai Fang,Fred J. Hickernell,Harald Niederreiter,2011-06-28 This book represents the refereed proceedings of the Fourth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Hong Kong Baptist University in 2000 An important feature are invited surveys of the state of the art in key areas such as multidimensional numerical integration low discrepancy point sets random number generation and applications of Monte Carlo and quasi Monte Carlo methods These proceedings include also carefully selected contributed papers on all aspects of Monte Carlo and quasi Monte Carlo methods The reader will be informed about current research in this very active field [Exploring Monte Carlo Methods](#) William L. Dunn,J. Kenneth Shultis,2022-06-07 Exploring Monte Carlo Methods Second Edition provides a valuable introduction to the numerical methods that have come to be known as Monte Carlo This unique and trusted resource for course use as well as researcher reference offers accessible coverage clear explanations and helpful examples throughout Building from the basics the text

also includes applications in a variety of fields such as physics nuclear engineering finance and investment medical modeling and prediction archaeology geology and transportation planning Provides a comprehensive yet concise treatment of Monte Carlo methods Uses the famous Buffon s needle problem as a unifying theme to illustrate the many aspects of Monte Carlo methods Includes numerous exercises and useful appendices on Certain mathematical functions Bose Einstein functions Fermi Dirac functions and Watson functions Advanced Markov Chain Monte Carlo Methods Faming Liang, Chuanhai Liu, Raymond Carroll, 2011-07-05 Markov Chain Monte Carlo MCMC methods are now an indispensable tool in scientific computing This book discusses recent developments of MCMC methods with an emphasis on those making use of past sample information during simulations The application examples are drawn from diverse fields such as bioinformatics machine learning social science combinatorial optimization and computational physics Key Features Expanded coverage of the stochastic approximation Monte Carlo and dynamic weighting algorithms that are essentially immune to local trap problems A detailed discussion of the Monte Carlo Metropolis Hastings algorithm that can be used for sampling from distributions with intractable normalizing constants Up to date accounts of recent developments of the Gibbs sampler Comprehensive overviews of the population based MCMC algorithms and the MCMC algorithms with adaptive proposals This book can be used as a textbook or a reference book for a one semester graduate course in statistics computational biology engineering and computer sciences Applied or theoretical researchers will also find this book beneficial

Random Number Generation And Monte Carlo Methods Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Random Number Generation And Monte Carlo Methods**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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Random Number Generation And Monte Carlo Methods Introduction

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