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G. A. Mikhailov

Optimization of Weighted

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Optimization Of Weighted Monte Carlo Methods Scientific Computation

G. A. Mikhailov



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Optimization of Weighted Monte Carlo Methods Gennadii A. Mikhailov, 1992-02-13 The Monte Carlo method is based on the numerical realization of natural or artificial models of the phenomena under considerations In contrast to classical computing methods the Monte Carlo efficiency depends weakly on the dimension and geometric details of the problem The method is used for solving complex problems of the radiation transfer theory turbulent diffusion chemical kinetics theory of rarefied gases diffraction of waves on random surfaces etc The Monte Carlo method is especially effective when using multi processor computing systems which allow many independent statistical experiments to be simulated simultaneously The weighted Monte Carlo estimates are constructed in order to diminish errors and to obtain dependent estimates for the calculated functionals for different values of parameters of the problem i e to improve the functional dependence In addition the weighted estimates make it possible to evaluate special functionals for example the derivatives with respect to the parameters There are many works concerned with the development of the weighted estimates In Chap 1 we give the necessary information about these works and present a set of illustrations The rest of the book is devoted to the solution of a series of mathematical problems related to the optimization of the weighted Monte Carlo estimates Optimization of Weighted Monte Carlo Methods Gennadii A. Mikhailov, 1992 The Monte Carlo method is based on the numerical realization of natural or artificial models of the phenomena under considerations In contrast to classical computing methods the Monte Carlo efficiency depends weakly on the dimension and geometric details of the problem The method is used for solving complex problems of the radiation transfer theory turbulent diffusion chemical kinetics theory of rarefied gases diffraction of waves on random surfaces etc The Monte Carlo method is especially effective when using multi processor computing systems which allow many independent statistical experiments to be simulated simultaneously The weighted Monte Carlo estimates are constructed in order to diminish errors and to obtain dependent estimates for the calculated functionals for different values of parameters of the problem i e to improve the functional dependence In addition the weighted estimates make it possible to evaluate special functionals for example the derivatives with respect to the parameters There are many works concerned with the development of the weighted estimates In Chap 1 we give the necessary information about these works and present a set of illustrations The rest of the book is devoted to the solution of a series of mathematical problems related to the optimization of the weighted Monte Carlo estimates Parametric Estimates by the Monte Carlo Method G. A. Mikhailov, 2018-11-05 No detailed description available for Parametric Estimates by the Monte Carlo Method Monte Carlo Methods for Applied Scientists Ivan Dimov, 2008 The Monte Carlo method is inherently parallel and the extensive and rapid development in parallel computers computational clusters and grids has resulted in renewed and increasing interest in this method At the same time there has been an expansion in the application areas and the method is now widely used in many important areas of science including nuclear and semiconductor physics statistical mechanics and heat and mass

transfer This book attempts to bridge the gap between theory and practice concentrating on modern algorithmic implementation on parallel architecture machines Although a suitable text for final year postgraduate mathematicians and computational scientists it is principally aimed at the applied scientists only a small amount of mathematical knowledge is assumed and theorem proving is kept to a minimum with the main focus being on parallel algorithms development often to applied industrial problems A selection of algorithms developed both for serial and parallel machines are provided Sample Chapter s Chapter 1 Introduction 231 KB Contents Basic Results of Monte Carlo Integration Optimal Monte Carlo Method for Multidimensional Integrals of Smooth Functions Iterative Monte Carlo Methods for Linear Equations Markov Chain Monte Carlo Methods for Eigenvalue Problems Monte Carlo Methods for Boundary Value Problems BVP Superconvergent Monte Carlo for Density Function Simulation by B Splines Solving Non Linear Equations Algorithmic Efficiency for Different Computer Models Applications for Transport Modeling in Semiconductors and Nanowires Readership Applied scientists and mathematicians

Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing Harald Niederreiter, Peter J. Shiue, 2012-12-06 Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration complex scheduling queueing networks and large dimensional simulations This collection of papers arises from a conference held at the University of Nevada Las Vegas in 1994 The conference brought together researchers across a range of disciplines whose interests include the theory and application of these methods This volume provides a timely survey of this field and the new directions in which the field is moving

Computational Methods for Linear Integral Equations Prem Kythe, Pratap Puri, 2011-06-28 This book presents numerical methods and computational aspects for linear integral equations Such equations occur in various areas of applied mathematics physics and engineering The material covered in this book though not exhaustive offers useful techniques for solving a variety of problems Historical information covering the nineteenth and twentieth centuries is available in fragments in Kantorovich and Krylov 1958 Anselone 1964 Mikhlin 1967 Lonseth 1977 Atkinson 1976 Baker 1978 Kondo 1991 and Brunner 1997 Integral equations are encountered in a variety of applications in many fields including continuum mechanics potential theory geophysics electricity and magnetism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control systems communication theory mathematical economics population genetics queueing theory and medicine Most of the boundary value problems involving differential equations can be converted into problems in integral equations but there are certain problems which can be formulated only in terms of integral equations A computational approach to the solution of integral equations is therefore an essential branch of scientific inquiry

New Monte Carlo Methods With Estimating Derivatives G. A. Mikhailov, 2022-12-19 No detailed description available for New Monte Carlo Methods With Estimating Derivatives

Monte Carlo and Quasi-Monte Carlo Methods 2006 Alexander

Keller,Stefan Heinrich,Harald Niederreiter,2007-12-30 This book presents the refereed proceedings of the Seventh International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing held in Ulm Germany in August 2006 The proceedings include carefully selected papers on many aspects of Monte Carlo and quasi Monte Carlo methods and their applications They also provide information on current research in these very active areas **Spectral Models of Random Fields in Monte Carlo Methods** Serge M. Prigarin,2001 Spectral models were developed in the 1970s and have appeared to be very promising for various applications Nowadays spectral models are extensively used for stochastic simulation in atmosphere and ocean optics turbulence theory analysis of pollution transport for porous media astrophysics and other fields of science The spectral models presented in this monograph represent a new class of numerical methods aimed at simulation of random processes and fields The book is divided into four chapters which deal with scalar spectral models and some of their applications vector valued spectral models convergence of spectral models and problems of optimisation and convergence for functional Monte Carlo methods Furthermore the monograph includes four appendices in which auxiliary information is presented and additional problems are discussed The book will be of value and interest to experts in Monte Carlo methods as well as to those interested in the theory and applications of stochastic simulation

Numerical Modelling of Random Processes and Fields V. A. Ogorodnikov,S. M. Prigarin,2018-11-05 No detailed description available for Numerical Modelling of Random Processes and Fields **Adaptive Methods Of Computing Mathematics And Mechanics: Stochastic Variant** D G Arsenjev,Vladimir M Ivanov,O Yu Kul'chitsky,1999-04-19 This book describes adaptive methods of statistical numerical analysis using evaluation of integrals solution of integral equations boundary value problems of the theory of elasticity and heat conduction as examples The results and approaches provided in this book are different from those available in the literature as detailed descriptions of the mechanisms of adaptation of statistical evaluation procedures which accelerate their convergence are given Monte Carlo and Quasi-Monte Carlo Methods Aicke Hinrichs,Peter Kritzer,Friedrich Pillichshammer,2024-07-12 This book presents the refereed proceedings of the 15th International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held in Linz Austria and organized by the Johannes Kepler University Linz and the Austrian Academy of Sciences in July 2022 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods Offering information on the latest developments in these highly active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems in particular arising in finance statistics and computer graphics Minimization Of Computational Costs Of Non-analogue Monte Carlo Methods G A Mikhailov,1992-01-10 Non analogue Monte Carlo methods are useful when the direct simulation techniques are insufficient To use the additional discretization Monte Carlo estimates are biased and it is

desirable to optimize the connection between discretization parameters and the sample size In this connection the book investigates variances of non analogue Monte Carlo estimates uniform minimization of variances by choosing a computational model and the minimization of computational cost of non analogue Monte Carlo methods This book is essentially new with respect to previous monographs on the Monte Carlo methods *Nuclear Science Abstracts* ,1973

Free Energy Calculations Christophe Chipot,Andrew Pohorille,2007-01-08 Free energy constitutes the most important thermodynamic quantity to understand how chemical species recognize each other associate or react Examples of problems in which knowledge of the underlying free energy behaviour is required include conformational equilibria and molecular association partitioning between immiscible liquids receptor drug interaction protein protein and protein DNA association and protein stability This volume sets out to present a coherent and comprehensive account of the concepts that underlie different approaches devised for the determination of free energies The reader will gain the necessary insight into the theoretical and computational foundations of the subject and will be presented with relevant applications from molecular level modelling and simulations of chemical and biological systems Both formally accurate and approximate methods are covered using both classical and quantum mechanical descriptions A central theme of the book is that the wide variety of free energy calculation techniques available today can be understood as different implementations of a few basic principles The book is aimed at a broad readership of graduate students and researchers having a background in chemistry physics engineering and physical biology **Computational Science and Its Applications - ICCSA 2004** Antonio Laganà,Marina

L. Gavrilova,Vipin Kumar,Youngsong Mun,C.J. Kenneth Tan,Osvaldo Gervasi,2004-04-29 The natural mission of Computational Science is to tackle all sorts of human problems and to work out intelligent automata aimed at alleviating the burden of working out suitable tools for solving complex problems For this reason ComputationalScience thoughoriginatingfromtheneedtosolvethemostchallenging problems in science and engineering computational science is the key player in the fight to gain fundamental advances in astronomy biology chemistry environmental science physics and several other scientific and engineering disciplines is increasingly turning its attention to all fields of human activity In all activities in fact intensive computation information handling knowledge synthesis the use of ad hoc devices etc increasingly need to be exploited and coordinated regardless of the location of both the users and the various and heterogeneous computing platforms As a result the key to understanding the explosive growth of this discipline lies in two adjectives that more and more appropriately refer to Computational Science and its applications interoperable and ubiquitous Numerous examples of ubiquitous and interoperable tools and applicationsaregiveninthepresentfourLNCSvolumescontainingthecontributions delivered at the 2004 International Conference on Computational Science and its Applications ICCSA 2004 held in Assisi Italy May 14 17 2004 *Computational Science - ICCS 2021* Maciej Paszynski,Dieter Kranzlmüller,Valeria V.

Krzyszczanovskaya,Jack J. Dongarra,Peter M.A. Sloot,2021-06-10 The six volume set LNCS 12742 12743 12744 12745 12746

and 12747 constitutes the proceedings of the 21st International Conference on Computational Science ICCS 2021 held in Krakow Poland in June 2021 The total of 260 full papers and 57 short papers presented in this book set were carefully reviewed and selected from 635 submissions 48 full and 14 short papers were accepted to the main track from 156 submissions 212 full and 43 short papers were accepted to the workshops thematic tracks from 479 submissions The papers were organized in topical sections named Part I ICCS Main Track Part II Advances in High Performance Computational Earth Sciences Applications and Frameworks Applications of Computational Methods in Artificial Intelligence and Machine Learning Artificial Intelligence and High Performance Computing for Advanced Simulations Biomedical and Bioinformatics Challenges for Computer Science Part III Classifier Learning from Difficult Data Computational Analysis of Complex Social Systems Computational Collective Intelligence Computational Health Part IV Computational Methods for Emerging Problems in dis Information Analysis Computational Methods in Smart Agriculture Computational Optimization Modelling and Simulation Computational Science in IoT and Smart Systems Part V Computer Graphics Image Processing and Artificial Intelligence Data Driven Computational Sciences Machine Learning and Data Assimilation for Dynamical Systems MeshFree Methods and Radial Basis Functions in Computational Sciences Multiscale Modelling and Simulation Part VI Quantum Computing Workshop Simulations of Flow and Transport Modeling Algorithms and Computation Smart Systems Bringing Together Computer Vision Sensor Networks and Machine Learning Software Engineering for Computational Science Solving Problems with Uncertainty Teaching Computational Science Uncertainty Quantification for Computational Models The conference was held virtually Chapter Intelligent Planning of Logistic Networks to Counteract Uncertainty Propagation is available open access under a Creative Commons Attribution 4 0 International License via link [springer.com](https://www.springer.com) The six volume set LNCS 12742 12743 12744 12745 12746 and 12747 constitutes the proceedings of the 21st International Conference on Computational Science ICCS 2021 held in Krakow Poland in June 2021 The total of 260 full papers and 57 short papers presented in this book set were carefully reviewed and selected from 635 submissions 48 full and 14 short papers were accepted to the main track from 156 submissions 212 full and 43 short papers were accepted to the workshops thematic tracks from 479 submissions The papers were organized in topical sections named Part I ICCS Main Track Part II Advances in High Performance Computational Earth Sciences Applications and Frameworks Applications of Computational Methods in Artificial Intelligence and Machine Learning Artificial Intelligence and High Performance Computing for Advanced Simulations Biomedical and Bioinformatics Challenges for Computer Science Part III Classifier Learning from Difficult Data Computational Analysis of Complex Social Systems Computational Collective Intelligence Computational Health Part IV Computational Methods for Emerging Problems in dis Information Analysis Computational Methods in Smart Agriculture Computational Optimization Modelling and Simulation Computational Science in IoT and Smart Systems Part V Computer Graphics Image Processing and Artificial Intelligence Data Driven Computational Sciences Machine Learning and Data

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the refereed proceedings of the Eighth International Conference on Monte Carlo MC and Quasi Monte Carlo QMC Methods in Scientific Computing held in Montreal Canada in July 2008 It covers the latest theoretical developments as well as important applications of these methods in different areas It contains two tutorials eight invited articles and 32 carefully selected articles based on the 135 contributed presentations made at the conference This conference is a major event in Monte Carlo methods and is the premiere event for quasi Monte Carlo and its combination with Monte Carlo This series of proceedings volumes is the primary outlet for quasi Monte Carlo research

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