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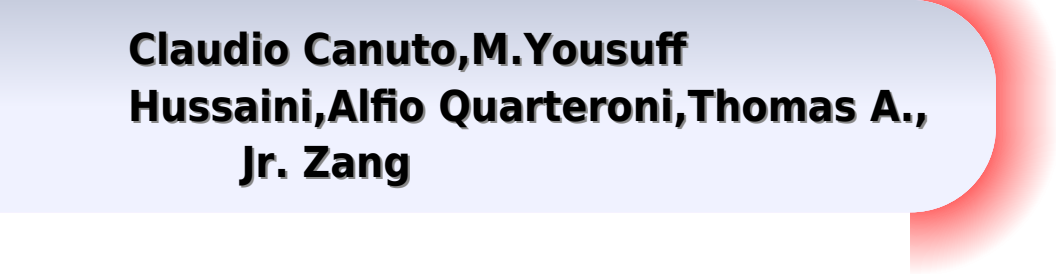
Optimization of Weighted

Monte Carlo Methods



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Optimization Of Weighted Monte Carlo Methods



**Claudio Canuto, M. Yousuff
Hussaini, Alfio Quarteroni, Thomas A.,
Jr. Zang**

Optimization Of Weighted Monte Carlo Methods:

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

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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 Methods for Electromagnetics Matthew N.O. Sadiku, 2018-10-03 Until now novices had to painstakingly dig through the literature to discover how to use Monte Carlo techniques for solving electromagnetic problems Written by one of the foremost researchers in the field Monte Carlo Methods for Electromagnetics provides a solid understanding of these methods and their applications in electromagnetic computation Including much of his own work the author brings

together essential information from several different publications Using a simple clear writing style the author begins with a historical background and review of electromagnetic theory After addressing probability and statistics he introduces the finite difference method as well as the fixed and floating random walk Monte Carlo methods The text then applies the Exodus method to Laplace's and Poisson's equations and presents Monte Carlo techniques for handling Neumann problems It also deals with whole field computation using the Markov chain applies Monte Carlo methods to time varying diffusion problems and explores wave scattering due to random rough surfaces The final chapter covers multidimensional integration Although numerical techniques have become the standard tools for solving practical complex electromagnetic problems there is no book currently available that focuses exclusively on Monte Carlo techniques for electromagnetics Alleviating this problem this book describes Monte Carlo methods as they are used in the field of electromagnetics

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

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

Monte Carlo Methods and Applications Karl K. Sabelfeld, Ivan Dimov, 2012-12-06 This is the proceedings of the

8th IMACS Seminar on Monte Carlo Methods held from August 29 to September 2 2011 in Borovets Bulgaria and organized by the Institute of Information and Communication Technologies of the Bulgarian Academy of Sciences in cooperation with the International Association for Mathematics and Computers in Simulation IMACS Included are 24 papers which cover all topics presented in the sessions of the seminar stochastic computation and complexity of high dimensional problems sensitivity analysis high performance computations for Monte Carlo applications stochastic metaheuristics for optimization problems sequential Monte Carlo methods for large scale problems semiconductor devices and nanostructures The history of the IMACS Seminar on Monte Carlo Methods goes back to April 1997 when the first MCM Seminar was organized in Brussels

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Monte Carlo Methods And Parallel Algorithms - International Youth Workshop I Dimov, Blagovest H Sendov, 1991-01-31 These proceedings present recent advances in the Monte Carlo methods covering theoretical aspects a wide range of applications in solving problems and parallel algorithms for Monte Carlo computations

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

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

Spectral Methods in Fluid Dynamics Claudio Canuto, M. Yousuff Hussaini, Alfio Quarteroni, Thomas A., Jr. Zang, 2012-12-06 This is a book about spectral methods for partial differential equations when to use them how to implement them and what can be learned from their of spectral methods has evolved rigorous theory The computational side vigorously since the early 1970s especially in computationally intensive of the more spectacular applications are applications in fluid dynamics Some of the power of these discussed here first in general terms as examples

of the methods have been methods and later in great detail after the specifics covered This book pays special attention to those algorithmic details which are essential to successful implementation of spectral methods The focus is on algorithms for fluid dynamical problems in transition turbulence and aero dynamics This book does not address specific applications in meteorology partly because of the lack of experience of the authors in this field and partly because of the coverage provided by Haltiner and Williams 1980 The success of spectral methods in practical computations has led to an increasing interest in their theoretical aspects especially since the mid 1970s Although the theory does not yet cover the complete spectrum of applications the analytical techniques which have been developed in recent years have facilitated the examination of an increasing number of problems of practical interest In this book we present a unified theory of the mathematical analysis of spectral methods and apply it to many of the algorithms in current use

Adaptive Stochastic Methods Dmitry G. Arseniev, Vladimir M. Ivanov, Maxim L. Korenevsky, 2018-01-09 This monograph develops adaptive stochastic methods in computational mathematics The authors discuss the basic ideas of the algorithms and ways to analyze their properties and efficiency Methods of evaluation of multidimensional integrals and solutions of integral equations are illustrated by multiple examples from mechanics theory of elasticity heat conduction and fluid dynamics Contents Part I Evaluation of Integrals Fundamentals of the Monte Carlo Method to Evaluate Definite Integrals Sequential Monte Carlo Method and Adaptive Integration Methods of Adaptive Integration Based on Piecewise Approximation Methods of Adaptive Integration Based on Global Approximation Numerical Experiments Adaptive Importance Sampling Method Based on Piecewise Constant Approximation Part II Solution of Integral Equations Semi Statistical Method of Solving Integral Equations Numerically Problem of Vibration Conductivity Problem on Ideal Fluid Flow Around an Airfoil First Basic Problem of Elasticity Theory Second Basic Problem of Elasticity Theory Projectional and Statistical Method of Solving Integral Equations Numerically

Simulation and the Monte Carlo Method Reuven Y. Rubinstein, 2009-09-25 This book provides the first simultaneous coverage of the statistical aspects of simulation and Monte Carlo methods their commonalities and their differences for the solution of a wide spectrum of engineering and scientific problems It contains standard material usually considered in Monte Carlo simulation as well as new material such as variance reduction techniques regenerative simulation and Monte Carlo optimization

Large-Scale Scientific Computing Ivan Lirkov, Svetozar D. Margenov, Jerzy Wasniewski, Yalamov Plamen, 2004-01-30 The papers in this volume were presented at the 4th International Conference on Large Scale Scientific Computations ICLSSC 2003 It was held in Sozopol Bulgaria June 4 8 2003 The conference was organized and sponsored by the Central Laboratory for Parallel Processing at the Bulgarian Academy of Sciences Support was also provided from the Center of Excellence BIS 21 funded by the European Commission SIAM and GAMM A co organizer of this traditional scientific meeting was the Division of Numerical Analysis and Statistics of the University of Rousse The success of the conference and the present volume in particular are the outcome of the joint efforts of many colleagues from various

institutions and organizations First thanks to all the members of the Scientific Committee for their valuable contribution to forming the scientific face of the conference as well as for their help in reviewing contributed papers We would like to specially thank the organizers of the special sessions R Blaheta N Dimitrova A Ebel K Georgiev O Iliev A Karaivanova H Kosina M Krastanov U Langer P Minev M Neytcheva M Sch afer V Veliov and Z Zlatev We are also grateful to the staff involved in the local organization Special Events The conference was devoted to the 60th anniversary of Raytcho Lazarov During the conference the nomination for the World Level of the Hall of Fame for Engineering Science and Technology HOFEST was officially awarded to Owe Axelsson

Blackbody Radiometry Victor Sapritsky,Alexander Prokhorov,2020-10-19 This book the first of a two volume set focuses on the basic physical principles of blackbody radiometry and describes artificial sources of blackbody radiation widely used as sources of optical radiation whose energy characteristics can be calculated on the base of fundamental physical laws Following a review of radiometric quantities radiation laws and radiative heat transfer it introduces the basic principles of blackbody radiators design details of their practical implementation and methods of measuring their defining characteristics as well as metrological aspects of blackbody based measurements Chapters are dedicated to the effective emissivity concept methods of increasing effective emissivities their measurement and modeling using the Monte Carlo method techniques of blackbody radiators heating cooling isothermalization and measuring their temperature An extensive and comprehensive reference source this book is of considerable value to students researchers and engineers involved in any aspect of blackbody radiometry

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

Computational Many-Particle Physics Holger Fehske,Ralf Schneider,Alexander Weiße,2007-12-10 Complicated many particle problems abound in nature and in research alike Plasma physics for example or statistical and condensed matter physics are all heavily dependent on efficient methods for solving such problems Addressing graduate students and young researchers this book presents an overview and introduction to state of the art numerical methods for studying interacting classical and quantum many particle systems A broad range of techniques and algorithms are covered and emphasis is placed on their implementation on modern high performance computers

Stochastic Approaches to Electron Transport in Micro- and Nanostructures Mihail Nedjalkov,Ivan Dimov,Siegfried Selberherr,2021-04-05 The book serves as a synergistic link between the development of mathematical models and the emergence of stochastic Monte Carlo methods applied for the simulation of current transport in electronic devices Regarding the models the historical evolution path beginning from the classical charge carrier transport models for microelectronics to current quantum based nanoelectronics is explicatively followed Accordingly the solution methods are elucidated from the early phenomenological single particle algorithms applicable for stationary homogeneous physical conditions up to the complex algorithms required for quantum transport based on particle generation and annihilation The book fills the gap

between monographs focusing on the development of the theory and the physical aspects of models their application and their solution methods and monographs dealing with the purely theoretical approaches for finding stochastic solutions of Fredholm integral equations

Theory of Global Random Search Anatoly A. Zhigljavsky, 2012-12-06 One service mathematics has rendered the Et moi si j'avais su comment en revenir je n'y serais point alle human mee It has put common sense back Jules Verne where it belongs on the topmost shelf next to the dusty canister labelled discarded non The series is divergent therefore we may be sense Eric T Bell able to do something with it O Heaviside Mathematics is a tool for thought A highly necessary tool in a world where both feedback and non linearities abound Similarly all kinds of parts of mathematics serve as tools for other parts and for other sciences Applying a simple rewriting rule to the quote on the right above one finds such statements as One service topology has rendered mathematical physics One service logic has rendered computer science One service category theory has rendered mathematics All arguably true And all statements obtainable this way form part of the raison d'etre of this series

Numerical Analysis and Its Applications Lubin Vulkov, Jerzy Wasniewski, 1997-02-26 This book constitutes the refereed proceedings of the First International Workshop on Numerical Analysis and Its Applications WNAA 96 held in Rousse Bulgaria in June 1996 The 57 revised full papers presented were carefully selected and reviewed for inclusion in the volume also included are 14 invited presentations All in all the book offers a wealth of new results and methods of numerical analysis applicable in computational science particularly in computational physics and chemistry The volume reflects that the cooperation of computer scientists mathematicians and scientists provides new numerical tools for computational scientists and at the same time stimulates numerical analysis

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