MINIMIZATION OF COMPUTATIONAL COSTS OF NON-ANALOGUE MONTE CARLO METHODS

G. A. Mikhailov

Minimization Of Computational Costs Of Nonanalogue Monte Carlo Methods

Tao Wei

Minimization Of Computational Costs Of Nonanalogue Monte Carlo Methods:
      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   *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 cover ing 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 mag netism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control sys tems communication theory mathematical economics population genetics queue ing theory and medicine Most of the boundary value problems involving differ ential 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
      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   *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   <u>Adaptive Methods of Computing Mathematics and Mechanics</u> Dmitrij G. Arsen'ev,Vladimir Mikha?lovich Ivanov,1999 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   <u>Large-Scale Scientific Computing</u> Svetozar D. Margenov,Jerzy Wasniewski,Plamen Yalamov,2003-06-30 This book constitutes the thoroughly refereed post proceedings of the Third International Conference on Large Scale Scientific Computing LSSC 2001 held in Sozopol Bulgaria in June 2001 The 7 invited full papers and 45 selected revised papers were carefully reviewed for inclusion in the book The papers are organized in topical sections on robust preconditioning algorithms Monte Carlo methods advanced programming environments for scientific computing large scale computations in air pollution modeling large scale computations in mechanical engineering and numerical methods for incompressible flow

Advances in Nuclear Science and Technology Jeffery Lewins,Martin Becker,2006-04-18 The present review volume not only covers a wide range of topics pertinent to nuclear science and technology but has attracted a distinguished international authorship for which the editors are grateful The opening review by Drs Janet Tawn and Richard Wakeford addresses the difficult matter of questioning sci tific hypotheses in a court of law The United Kingdom experienced a substantial nuclear accident in the 1950s in the form of the Windscale Pile fire This in itself had both good and bad consequences the setting up of a licensing authority to ensure nuclear safety was one the understandable public sentiment concerning nuclear power despite the fire occurring in a weapons pile the other Windscale today is subsumed in the reprocessing plant at Sellafield operated by British Nuclear Fuels plc and it was inevitable perhaps that when an excess cluster of childhood leukaemia was observed in the nearby village of Seascale that public concern should be promoted by the media leading to the hearing of a claim of compensation brought on behalf of two of the families of BNFLs workers who had suffered that loss The review article demonstrates the complexity of und standing such a claim against the statistical fluctuations inherent and shows how the courts were persuaded of the need to propose a biological mechanism if responsibility were to be held The Company were undoubtedly relieved by the finding   *Advances in Stochastic Simulation Methods* N. Balakrishnan,V.B. Melas,S. Ermakov,2012-12-06 This is a volume consisting of selected papers that were presented at the 3rd St Petersburg Workshop on Simulation held at St Petersburg Russia during June 28 July 3 1998 The Workshop is a regular international event devoted to mathematical problems of simulation and applied statistics organized by the Department of Stochastic Simulation at St Petersburg State University in cooperation with INFORMS College on Simulation USA Its main purpose is to exchange ideas between researchers from Russia and from the West as well as from other coun tries throughout the World The 1st Workshop was held during May 24 28 1994 and the 2nd workshop was held

during June 18 21 1996 The selected proceedings of the 2nd Workshop was published as a special issue of the Journal of Statistical Planning and Inference Russian mathematical tradition has been formed by such genius as Tchebysh eff Markov and Kolmogorov whose ideas have formed the basis for contempo rary probabilistic models However for many decades now Russian scholars have been isolated from their colleagues in the West and as a result their mathe matical contributions have not been widely known One of the primary reasons for these workshops is to bring the contributions of Russian scholars into lime light and we sincerely hope that this volume helps in this specific purpose   **Topics in Industrial Mathematics** H Neunzert,Abul Hasan Siddiqi,2013-06-29 Industrial Mathematics is a relatively recent discipline It is concerned primarily with transforming technical organizational and economic problems posed by indus try into mathematical problems solving these problems byapproximative methods of analytical and or numerical nature and finally reinterpreting the results in terms of the original problems In short industrial mathematics is modelling and scientific computing of industrial problems Industrial mathematicians are bridge builders they build bridges from the field of mathematics to the practical world to do that they need to know about both sides the problems from the companies and ideas and methods from mathematics As mathematicians they have to be generalists If you enter the world of indus try you never know which kind of problems you will encounter and which kind of mathematical concepts and methods you will need to solve them Hence to be a good industrial mathematician you need to know a good deal of mathematics as well as ideas already common in engineering and modern mathematics with tremen dous potential for application Mathematical concepts like wavelets pseudorandom numbers inverse problems multigrid etc introduced during the last 20 years have recently started entering the world of real applications Industrial mathematics consists of modelling discretization analysis and visu alization To make a good model to transform the industrial problem into a math ematical one such that you can trust the prediction of the model is no easy task   **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   **Spherical and Plane Integral Operators for PDEs** Karl K. Sabelfeld,Irina A. Shalimova,2013-10-29 The book presents integral formulations for partial differential equations with the focus on spherical and plane integral operators The integral relations are obtained for different elliptic and parabolic equations and both direct and inverse mean value relations are studied The derived integral equations are used to construct new numerical methods for solving relevant boundary value problems both deterministic and stochastic based on probabilistic interpretation of the spherical and plane integral operators   **Monte-Carlo and Quasi-Monte Carlo Methods 1998** Harald Niederreiter,Jerome Spanier,2000 This book represents the refereed proceedings of the Third International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Claremont Graduate University in 1998 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 area   Russian Journal of Numerical Analysis and Mathematical Modelling ,2002   *Mathematical Reviews* ,1993   **Singapore National Bibliography** ,1993   Stochastic Simulations in Physics P.K. MacKeown,1997-10 The result of 15 years of teaching a final year undergraduate course on computational physics this book summarises in one neat volume the latest developments of the stochastic phenomena in the context of physics The approach adopted is a less conventional one in that there is no canon to be followed in the field Instead the topics are chosen so as to give a feeling for the breadth of applications of Monte Carlo methods in physics An essential reference for students wishing to gain a more technical interest in the subject as a way of getting quantitative answers to a problem The level of knowledge assumed corresponds to a that of final year undergraduates but postgraduate students in a number of disciplines will also find the material of value Contains substantial references to research literature   **Subject Guide to Books in Print** ,1996   International Books in Print ,1990   *SIAM Journal on Scientific Computing* ,2009

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