

Springer Series in Computational Physics

G. A. Mikhailov

Optimization of Weighted

**Monte Carlo
Methods**



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Optimization Of Weighted Monte Carlo Methods Scientific Computation

Gennadii A. Mikhailov



Optimization Of Weighted Monte Carlo Methods Scientific Computation:

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

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

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 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 Lonsdale 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

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 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 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 **Large-Scale Scientific Computing** Ivan Lirkov,2004-02-18 This book constitutes the thoroughly refereed post proceedings of the 4th International Conference on Large Scale Scientific Computations LSSC 2003 held in Sozopol Bulgaria in June 2003 The 50 revised full papers presented together with 5 invited papers were carefully reviewed and selected for inclusion in the book The papers are organized in topical sections on preconditioning techniques Monte Carlo methods and quasi Monte Carlo methods set value of numerics and reliable computing environmental modeling and large scale computations for engineering problems **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 Computational Science — ICCS 2004 Marian Bubak,Geert D. van Albada,Peter M.A. Sloot,Jack Dongarra,2004-05-25 The International Conference on Computational Science ICCS 2004 held in Krak ow Poland June 6 9 2004 was a follow up to the highly successful ICCS 2003 held at two locations in Melbourne Australia and St Petersburg Russia ICCS 2002 in Amsterdam The Netherlands and ICCS 2001 in San Francisco USA As computational science is still evolving in its quest for subjects of investigation and efficient methods ICCS 2004 was devised as a forum for scientists from mathematics and computer science as the basic computing disciplines and application areas interested in advanced computational methods for physics chemistry life sciences engineering arts and humanities as well as computer system vendors and software developers The main objective of this conference was to discuss problems and solutions in all areas to identify new issues to shape future directions of research and to help users apply various advanced computational techniques The event harvested recent developments in computational grids and next generation computing systems tools advanced numerical methods data driven systems and novel applications such as complex systems nanotechnology physics and population evolution **Nuclear Science Abstracts** ,1973 **13th International Symposium on Process Systems Engineering - PSE 2018, July 1-5 2018** Mario R. Eden,Gavin

Towler, Maria Ierapetritou, 2018-07-19 Process Systems Engineering brings together the international community of researchers and engineers interested in computing based methods in process engineering This conference highlights the contributions of the PSE community towards the sustainability of modern society and is based on the 13th International Symposium on Process Systems Engineering PSE 2018 event held San Diego CA July 1 5 2018 The book contains contributions from academia and industry establishing the core products of PSE defining the new and changing scope of our results and future challenges Plenary and keynote lectures discuss real world challenges globalization energy environment and health and contribute to discussions on the widening scope of PSE versus the consolidation of the core topics of PSE Highlights how the Process Systems Engineering community contributes to the sustainability of modern society Establishes the core products of Process Systems Engineering Defines the future challenges of Process Systems Engineering

Nuclear Computational Science Yousry Azmy, Enrico Sartori, 2010-04-15 Nuclear engineering has undergone extensive progress over the years In the past century colossal developments have been made and with specific reference to the mathematical theory and computational science underlying this discipline advances in areas such as high order discretization methods Krylov Methods and Iteration Acceleration have steadily grown Nuclear Computational Science A Century in Review addresses these topics and many more topics which hold special ties to the first half of the century and topics focused around the unique combination of nuclear engineering computational science and mathematical theory Comprising eight chapters Nuclear Computational Science A Century in Review incorporates a number of carefully selected issues representing a variety of problems providing the reader with a wealth of information in both a clear and concise manner The comprehensive nature of the coverage and the stature of the contributing authors combine to make this a unique landmark publication Targeting the medium to advanced level academic this book will appeal to researchers and students with an interest in the progression of mathematical theory and its application to nuclear computational science *New Computing Techniques In Physics Research Iii - Proceedings Of The 3rd International Workshop On Software Engineering, Ai And Expert Systems For High Energy And Nuclear Physics* K H Becks, Denis Perret-gallix, 1994-02-04 No basic or applied physics research can be done nowadays without the support of computing systems ranging from cheap personal computers to large multi user mainframes Some research fields like high energy physics would not exist if computers had not been invented Departing from the more conventional numerical applications this series of workshops has been initiated to focus on Artificial Intelligence AI related developments such as symbolic manipulation for lengthy and involved algebraic computations software engineering to assist groups of developers in the design coding and maintenance of large packages expert systems to mimic human reasoning and strategy in the diagnosis of equipment or neural networks to implement a model of the brain to solve pattern recognition problems These techniques developed some time ago by AI researchers are confronted by down to earth problems arising in high energy and nuclear physics All this and more are covered in these proceedings

Computational Many-Particle Physics Holger Fehske, Ralf Schneider, Alexander Weiße, 2007-12-07 Looking for the real state of play in computational many particle physics Look no further This book presents an overview of 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 This excellent book comes complete with online files and updates allowing readers to stay right up to date **Probabilistic**

Finite Element Model Updating Using Bayesian Statistics Tshilidzi Marwala, Ilyes Boulkaibet, Sondipon Adhikari, 2016-09-23 Probabilistic Finite Element Model Updating Using Bayesian Statistics Applications to Aeronautical and Mechanical Engineering Tshilidzi Marwala and Ilyes Boulkaibet University of Johannesburg South Africa Sondipon Adhikari Swansea University UK Covers the probabilistic finite element model based on Bayesian statistics with applications to aeronautical and mechanical engineering Finite element models are used widely to model the dynamic behaviour of many systems including in electrical aerospace and mechanical engineering The book covers probabilistic finite element model updating achieved using Bayesian statistics The Bayesian framework is employed to estimate the probabilistic finite element models which take into account of the uncertainties in the measurements and the modelling procedure The Bayesian formulation achieves this by formulating the finite element model as the posterior distribution of the model given the measured data within the context of computational statistics and applies these in aeronautical and mechanical engineering Probabilistic Finite Element Model Updating Using Bayesian Statistics contains simple explanations of computational statistical techniques such as Metropolis Hastings Algorithm Slice sampling Markov Chain Monte Carlo method hybrid Monte Carlo as well as Shadow Hybrid Monte Carlo and their relevance in engineering Key features Contains several contributions in the area of model updating using Bayesian techniques which are useful for graduate students Explains in detail the use of Bayesian techniques to quantify uncertainties in mechanical structures as well as the use of Markov Chain Monte Carlo techniques to evaluate the Bayesian formulations The book is essential reading for researchers practitioners and students in mechanical and aerospace engineering **Computational Science – ICCS 2001** Vassil N. Alexandrov, Jack J.

Dongarra, Benjoe A. Juliano, Rene S. Renner, C.J. Kenneth Tan, 2003-05-15 LNCS volumes 2073 and 2074 contain the proceedings of the International Conference on Computational Science ICCS 2001 held in San Francisco California May 27 31 2001 The two volumes consist of more than 230 contributed and invited papers that reflect the aims of the conference to bring together researchers and scientists from mathematics and computer science as basic computing disciplines researchers from various application areas who are pioneering advanced application of computational methods to sciences such as physics chemistry life sciences and engineering arts and humanitarian fields along with software developers and vendors to discuss problems and solutions in the area to identify new issues and to shape future directions for research as well as to help industrial users apply various advanced computational techniques Computational Science – ICCS 2021

Maciej Paszynski, Dieter Kranzlmüller, Valeria V. Krzhizhanovskaya, 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

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