

A Primer for the Monte Carlo Method

Ilya M. Sobol'

A Primer For The Monte Carlo Method

Rodolfo Baggio, Jane Klobas



A Primer For The Monte Carlo Method:

A Primer for the Monte Carlo Method Ilya M. Sobol,1994-05-19 The Monte Carlo method is a numerical method of solving mathematical problems through random sampling As a universal numerical technique the method became possible only with the advent of computers and its application continues to expand with each new computer generation A Primer for the Monte Carlo Method demonstrates how practical problems in science industry and trade can be solved using this method The book features the main schemes of the Monte Carlo method and presents various examples of its application including queueing quality and reliability estimations neutron transport astrophysics and numerical analysis The only prerequisite to using the book is an understanding of elementary calculus *A Primer for the Monte Carlo Method* Ilya M.

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Theory of Semiconductor Quantum Devices Fausto Rossi,2011-01-13 Primary goal of this book is to provide a cohesive description of the vast field of semiconductor quantum devices with special emphasis on basic quantum mechanical phenomena governing the electro optical response of new generation nanomaterials The book will cover within a common language different types of optoelectronic nanodevices including quantum cascade laser sources and detectors few electron exciton quantum devices and semiconductor based quantum logic gates The distinguishing feature of the present volume is a unified microscopic treatment of quantum transport and coherent optics phenomena on ultraspace and time scales as well as of their semiclassical counterparts *Practical Aspects of Computational Chemistry I* Jerzy

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 Rodolfo Baggio, Jane Klobas, 2011-03-15 Tourism studies often deal with complex mixes of external and local factors and the
 attitudes perceptions and actions of tourists themselves In seeking to understand individual elements of this mix or the
 results of interactions between them tourism authorities managers and researchers often collect quantitative data but until
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provides a guide to dealing with real world data and goes beyond the methods usually covered in introductory textbooks The first part considers key issues associated with using well known methods to produce valid and reliable models of real world phenomena emphasizing issues in data selection approaches to factor and cluster analysis and mathematical modelling using regression methods including logistic regression and structural equation modelling The second part covers new approaches to modelling maximum likelihood estimation simulation and agent based modelling Each chapter includes extensive references to additional reading and an appendix summarises the software introduced in the book The book provides many practical examples of applications to tourism research considers practical issues associated with application of quantitative techniques and discusses common pitfalls and how to identify and remedy them The result is a guide to quantitative methods in tourism that demystifies both simple and apparently complex techniques and makes them more accessible to tourism researchers

Computational Chemistry Philippe G. Ciarlet, Jacques-Louis Lions, 1990 Aiming to provide the reader with a general overview of the mathematical and numerical techniques used for the simulation of matter at the microscopic scale this book lays the emphasis on the numerics but modelling aspects are also addressed The contributors come from different scientific communities physics theoretical chemistry mathematical analysis stochastic analysis numerical analysis and the text should be suitable for graduate students in mathematics sciences and engineering and technology

Passive Micro-Optical Alignment Methods Robert A. Boudreau, Sharon M. Boudreau, 2018-10-03 The most expensive phase in the manufacture of micro optical components and fiber optics is also one of the most performance critical optical alignment of the components The increasing degree of miniaturization makes this an especially challenging task Active alignment methods result in higher costs and awkward processes and for some applications they simply are not possible Passive Micro Optical Alignment Methods introduces the passive alignment methods that are currently available and illustrates them with many examples references and critiques The first book dedicated to passive alignment it begins with an overview of the current activities requirements and general results of passive optical alignments followed by three sections of in depth analysis The first of these discusses mechanical passive alignment highlighting silicon waferboard solder and Jitney technologies as well as application of mechanical alignment to 3D free space interconnects The next section describes the various visual alignment techniques applied to Planar Lightwave Circuits PLCs and low cost plastic and surface mount packaging The final section details various utilities that aid passive alignment and their resulting tradeoffs and demonstrates Monte Carlo analysis to evaluate the potential of a given method Passive Micro Optical Alignment Methods provides the tools necessary to meet the challenge of precision and low cost alignment for applications that require micron or sub micron tolerance

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 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 *Essential Computational Modeling in Chemistry* Philippe G. Ciarlet, 2010-12-07 Essential Computational Modeling in Chemistry presents key contributions selected from the volume in the Handbook of Numerical Analysis Computational Modeling in Chemistry Vol 10 2005 Computational Modeling is an active field of scientific computing at the crossroads between Physics Chemistry Applied Mathematics and Computer Science Sophisticated mathematical models are increasingly complex and extensive computer simulations are on the rise Numerical Analysis and scientific software have emerged as essential steps for validating mathematical models and simulations based on these models This guide provides a quick reference of computational methods for use in understanding chemical reactions and how to control them By demonstrating various computational methods in research scientists can predict such things as molecular properties The reference offers a number of techniques and the numerical analysis needed to perform rigorously founded computations Various viewpoints of methods and applications are available for researchers to choose and experiment with Numerical analysis and open problems is useful for experimentation Most commonly used models and techniques for the molecular case is quickly accessible **Bayesian Methods** Jeff Gill, 2007-11-26 The first edition of Bayesian Methods A Social and Behavioral Sciences Approach helped pave the way for Bayesian approaches to become more prominent in social science methodology While the focus remains on practical modeling and basic theory as well as on

intuitive explanations and derivations without skipping steps this second edition incorporates the latest methodology and recent changes in software offerings New to the Second Edition Two chapters on Markov chain Monte Carlo MCMC that cover ergodicity convergence mixing simulated annealing reversible jump MCMC and coupling Expanded coverage of Bayesian linear and hierarchical models More technical and philosophical details on prior distributions A dedicated R package BaM with data and code for the examples as well as a set of functions for practical purposes such as calculating highest posterior density HPD intervals Requiring only a basic working knowledge of linear algebra and calculus this text is one of the few to offer a graduate level introduction to Bayesian statistics for social scientists It first introduces Bayesian statistics and inference before moving on to assess model quality and fit Subsequent chapters examine hierarchical models within a Bayesian context and explore MCMC techniques and other numerical methods Concentrating on practical computing issues the author includes specific details for Bayesian model building and testing and uses the R and BUGS software for examples and exercises

Engineering Optimization Xin-She Yang, 2010-07-20 An accessible introduction to metaheuristics and optimization featuring powerful and modern algorithms for application across engineering and the sciences From engineering and computer science to economics and management science optimization is a core component for problem solving Highlighting the latest developments that have evolved in recent years Engineering Optimization An Introduction with Metaheuristic Applications outlines popular metaheuristic algorithms and equips readers with the skills needed to apply these techniques to their own optimization problems With insightful examples from various fields of study the author highlights key concepts and techniques for the successful application of commonly used metaheuristic algorithms including simulated annealing particle swarm optimization harmony search and genetic algorithms The author introduces all major metaheuristic algorithms and their applications in optimization through a presentation that is organized into three succinct parts Foundations of Optimization and Algorithms provides a brief introduction to the underlying nature of optimization and the common approaches to optimization problems random number generation the Monte Carlo method and the Markov chain Monte Carlo method Metaheuristic Algorithms presents common metaheuristic algorithms in detail including genetic algorithms simulated annealing ant algorithms bee algorithms particle swarm optimization firefly algorithms and harmony search Applications outlines a wide range of applications that use metaheuristic algorithms to solve challenging optimization problems with detailed implementation while also introducing various modifications used for multi objective optimization Throughout the book the author presents worked out examples and real world applications that illustrate the modern relevance of the topic A detailed appendix features important and popular algorithms using MATLAB and Octave software packages and a related FTP site houses MATLAB code and programs for easy implementation of the discussed techniques In addition references to the current literature enable readers to investigate individual algorithms and methods in greater detail Engineering Optimization An Introduction with Metaheuristic Applications is an excellent book for

courses on optimization and computer simulation at the upper undergraduate and graduate levels It is also a valuable reference for researchers and practitioners working in the fields of mathematics engineering computer science operations research and management science who use metaheuristic algorithms to solve problems in their everyday work

Spacecraft Autonomous Navigation Technologies Based on Multi-source Information Fusion Dayi

Wang, Maodeng Li, Xiangyu Huang, Xiaowen Zhang, 2020-07-31 This book introduces readers to the fundamentals of estimation and dynamical system theory and their applications in the field of multi source information fused autonomous navigation for spacecraft The content is divided into two parts theory and application The theory part Part I covers the mathematical background of navigation algorithm design including parameter and state estimate methods linear fusion centralized and distributed fusion observability analysis Monte Carlo technology and linear covariance analysis In turn the application part Part II focuses on autonomous navigation algorithm design for different phases of deep space missions which involves multiple sensors such as inertial measurement units optical image sensors and pulsar detectors By concentrating on the relationships between estimation theory and autonomous navigation systems for spacecraft the book bridges the gap between theory and practice A wealth of helpful formulas and various types of estimators are also included to help readers grasp basic estimation concepts and offer them a ready reference guide **Los Alamos Science**, 1987 Atomic

Nanoscale Technology in the Nuclear Industry Taeho Woo, 2018-09-03 Developments at the nanoscale are leading to new possibilities and challenges for nuclear applications in areas ranging from medicine to international commerce to atomic power production waste treatment Progress in nanotech is helping the nuclear industry slash the cost of energy production It also continues to improve application reliability and safety measures which remain a critical concern especially since the reactor disasters in Japan Exploring the new wide ranging landscape of nuclear function Atomic Nanoscale Technology in the Nuclear Industry details the breakthroughs in nanoscale applications and methodologies that are revolutionizing power production biotechnology and material science Developments in atomic nanoscale technology have given us the ability to Use ion beams to Investigate and optimize radiation energy losses at the nanoscopic level Assess nanoscopic safety circumstances involved in a reactor failure Analyze characteristics of nuclear spacecraft operating in the nanogravity of deep space Evaluate light collection enhancement for digital X ray detection Apply brachytherapy using radioisotopes for cancer therapy Treat nuclear waste at the nanoscopic level Use systems thinking decision making to analyze financial progress of nanotech in the energy industry Assess safety and safety management methods for nuclear nanomaterials used in plant operations Representing a first step in multi combinatorial research this text incorporates advanced studies that use Monte Carlo and solid state measurement including radiation detection methods Researchers used these to demonstrate the potential to upgrade methods of radiation protection and nuclear reactor operation safety waste disposal etc The author also addresses how we can use nanotechnology to address industrial concerns and enhance nuclear medicine techniques He highlights

several nanomaterial systems and devices to illustrate developments in this area About the Author Taeho Woo launched the specialized field of atomic multinology interdisciplinary research of nuclear technology which combines the application of information technology biotechnology and nanotechnology in the nuclear industry *Econometric Foundations Pack with CD-ROM* Ron Mittelhammer (Prof.),George G. Judge,Douglas J. Miller,2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the pinciples and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including tradional likelihood based and non traditional non likelihood based procedures that can be used in conjunction with the computer to address economic problems *Stanislaw Ulam 1909-1984* ,1987

Encyclopedia of Nonlinear Science Alwyn Scott,2006-05-17 In 438 alphabetically arranged essays this work provides a useful overview of the core mathematical background for nonlinear science as well as its applications to key problems in ecology and biological systems chemical reaction diffusion problems geophysics economics electrical and mechanical oscillations in engineering systems lasers and nonlinear optics fluid mechanics and turbulence and condensed matter physics among others

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