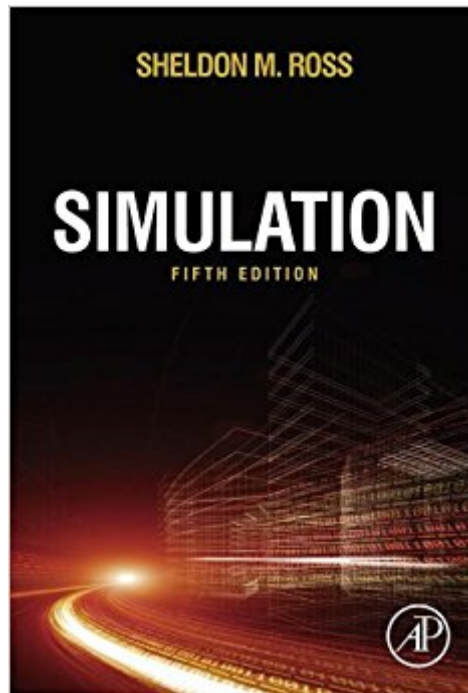




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Simulation



Synopsis

The 5th edition of Ross's *Simulation* continues to introduce aspiring and practicing actuaries, engineers, computer scientists and others to the practical aspects of constructing computerized simulation studies to analyze and interpret real phenomena. Readers learn to apply results of these analyses to problems in a wide variety of fields to obtain effective, accurate solutions and make predictions about future outcomes. This latest edition features all-new material on variance reduction, including control variables and their use in estimating the expected return at blackjack and their relation to regression analysis. Additionally, the 5th edition expands on Markov chain monte carlo methods, and offers unique information on the alias method for generating discrete random variables. By explaining how a computer can be used to generate random numbers and how to use these random numbers to generate the behavior of a stochastic model over time, Ross's *Simulation*, 5th edition presents the statistics needed to analyze simulated data as well as that needed for validating the simulation model. Additional material on variance reduction, including control variables and their use in estimating the expected return at blackjack and their relation to regression analysis. Additional material and examples on Markov chain Monte Carlo methods. Unique material on the alias method for generating discrete random variables. Additional material on generating multivariate normal vectors.

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Customer Reviews

probably one of the best Monte Carlo simulation book I have read. Use this along with Monte Carlo methkds in financial engineering to get the most out of this domain area

Excellent!

According to the books I have consulted by S. M. Ross, I consider him to be a tremendous author, with this book being my absolute favourite. It is inspirational, clear, creative and (most of all) fun to read. Starting off from the very basics regarding probability, random numbers and generation of random variables, Professor Ross steadily guides the reader through, for instance, simulation with respect to some queueing systems, validation techniques (e.g. goodness-of-fit tests; Kolmogorov-Smirnov tests), the standard MCMC-methods and various variance reduction techniques. The latter chapter is the one that I found most enlightening including, for instance, a certainly rewarding section on importance sampling (weighted simulation). Throughout, a lot of well-chosen examples enhance students/readers understanding and interest of the subject. One might note that this is by no means the most advanced or complete book on Monte Carlo simulation out there, see e.g. Monte Carlo Statistical Methods (Springer Texts in Statistics) or Stochastic Simulation: Algorithms and Analysis (Stochastic Modelling and Applied Probability), rather it evolves at an intermediate level covering a few more advanced concepts as, for example, coupling from the past. But, having this in mind, this is the book to get. Pure concentrated fun (xiii+274 pages). Final note: In 2006 the fourth edition was launched.Ã]

It was exactly what I was in need of. This book provides you with the essential knowledge for simulation studies.

The cover and some of the contact pages on the inside of the book aren't written in English, but I received the correct version and the contents of the book are in English. Four stars because I can still use it without any inconvenience.

My prof in grad school used this as the text to go along with an introductory R class to keep our costs down. This book is small but has so much in it. Good book for learning the theory behind coding math, but it's not a book on programming.

Arrived in good condition.

This is an excellent textbook explaining what simulation means and how to deepen your knowledge. You have to be a good programmer in order to use this book (and simulation generally) and the author should have added an appendix for such a language and how its connection with simulation (C or C++) although my experience would elect MATLAB as preference!! This text does not require any prior experience regarding simulation although taking a course in statistics and probability would be advantageous!!

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