Discrete-Event Simulation: A First Course

Steve Park and Larry Leemis
College of William and Mary

Discrete Event Simulation First Course

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Discrete Event Simulation First Course:

Discrete Event Simulation Version Pie Lawrence M. Leemis,Park,Stephen Keith Park,2005-12-01 <u>Handbook of Monte Carlo Methods</u> Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev,2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author s own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels <u>Discrete-event Simulation</u> Lawrence M. Leemis,Stephen Keith Park,2006 CONTENIDO Models Random number generation Discrete event simulation Statistics Next event simulation Discrete random variables Continuous random variables Output analysis Input modeling Projects *Foundations and Methods of Stochastic Simulation* Barry L. Nelson,Linda Pei,2021-11-10 This graduate level textbook covers modelling programming and analysis of stochastic computer simulation experiments including the mathematical and statistical foundations of simulation and why it works The book is rigorous and complete but concise and accessible providing all necessary background material Object oriented programming of simulations is illustrated in Python while the majority of the book is programming language independent In addition to covering the foundations of simulation and simulation programming for applications the text prepares readers to use simulation in their research A solutions manual for end of

chapter exercises is available for instructors **Operations Research and Management Science Handbook** A. Ravi Ravindran,2016-04-19 Operations Research OR began as an interdisciplinary activity to solve complex military problems during World War II Utilizing principles from mathematics engineering business computer science economics and statistics OR has developed into a full fledged academic discipline with practical application in business industry government and m

A First Course in Monte Carlo George S. Fishman,2006 A FIRST COURSE IN MONTE CARLO shows you how to design perform and analyze the results of MC experiments based on independent replications Markov chain MC and MC optimization The text emphasizes the variance reducing techniques of importance sampling stratified sampling Rao Blackwellization control variates antithetic variates and quasi random numbers For solving optimization problems it describes several MC techniques including simulated annealing simulated tempering swapping stochastic tunneling and genetic algorithms Examples from many areas show how these techniques perform in practice Hands on exercises allow you to experience challenges encountered when solving real problems An answer key to selected problems is included

Encyclopedia of Measurement and Statistics Neil J. Salkind,2007 Publisher Description   Advanced Analytics in Mining Engineering Ali Soofastaei,2022-02-23 In this book Dr Soofastaei and his colleagues reveal how all mining managers can effectively deploy advanced analytics in their day to day operations one business decision at a time Most mining companies have a massive amount of data at their disposal However they cannot use the stored data in any meaningful way The powerful new business tool advanced analytics enables many mining companies to aggressively leverage their data in key business decisions and processes with impressive results From statistical analysis to machine learning and artificial intelligence the authors show how many analytical tools can improve decisions about everything in the mine value chain from exploration to marketing Combining the science of advanced analytics with the mining industrial business solutions introduce the Advanced Analytics in Mining Engineering Book as a practical road map and tools for unleashing the potential buried in your company s data The book is aimed at providing mining executives managers and research and development teams with an understanding of the business value and applicability of different analytic approaches and helping data analytics leads by giving them a business framework in which to assess the value cost and risk of potential analytical solutions In addition the book will provide the next generation of miners undergraduate and graduate IT and mining engineering students with an understanding of data analytics applied to the mining industry By providing a book with chapters structured in line with the mining value chain we will provide a clear enterprise level view of where and how advanced data analytics can best be applied This book highlights the potential to interconnect activities in the mining enterprise better Furthermore the book explores the opportunities for optimization and increased productivity offered by better interoperability along the mining value chain in line with the emerging vision of creating a digital mine with much enhanced capabilities for modeling simulation and the use of digital twins in line with leading digital industries   **Simulation** Stewart Robinson,2026-02-26

This textbook provides a comprehensive introduction to simulation and its value as an applied problem solving tool **Simulation Modeling and Analysis, Sixth Edition** Averill M. Law,2025-02-21 Comprehensive state of the art coverage of every important simulation technique This fully revised book has the most comprehensive and up to date coverage of all aspects of a simulation study Equally well suited for use in university courses simulation practice and self study the book offers clear and intuitive explanations as well as 300 figures 218 examples and 217 problems You will get detailed discussions on modeling and simulation simulation software model verification and validation input modeling random number and variate generation statistical design and analysis of simulation experiments experimental design simulation optimization agent based simulation machine learning and much more Authored by an operations research analyst and industrial engineer with more than 40 years of experience Simulation Modeling and Analysis is widely regarded as the bible of simulation and now has more than 178 000 copies in print and 23 700 citations This sixth edition has been streamlined with several chapters downsized to eliminate outdated simulation programs or statistical techniques that are rarely used in practice and are unnecessarily complicated Most analyses of simulation output data can now be done using three simple and familiar statistical formulas or expressions A new chapter covers AI and machine learning and their application to simulation Covers what are arguably the three most innovative and popular simulation software packages AnyLogic FlexSim and Simio Includes a set of instructor s resources Has been used at universities such as University of California Berkeley Stanford Georgia Tech Michigan Cornell Purdue Virginia Tech Penn State Wisconsin Columbia Texas A M Washington and Johns Hopkins Written by a world class expert in the field and an experienced educator who has presented more than 550 simulation and statistics short courses in 20 countries ACM Transactions on Modeling and Computer Simulation ,1996 **Parallel and Distributed Processing** Jose Rolim,1998-03-18 This book constitutes the refereed proceedings of 10 international workshops held in conjunction with the merged 1998 IPPS SPDP symposia held in Orlando Florida US in March April 1998 The volume comprises 118 revised full papers presenting cutting edge research or work in progress In accordance with the workshops covered the papers are organized in topical sections on reconfigurable architectures run time systems for parallel programming biologically inspired solutions to parallel processing problems randomized parallel computing solving combinatorial optimization problems in parallel PC based networks of workstations fault tolerant parallel and distributed systems formal methods for parallel programming embedded HPC systems and applications and parallel and distributed real time systems The University of Virginia Record University of Virginia,2007 **Simulation - Past, Present and Future** Richard Zobel,1998 *Simulation Environments and Symbol and Number Processing on Multi and Array Processors* R. C. Huntsinger,1988 New Technical Books New York Public Library,1992 Proceedings of the Twenty-seventh SIGCSE Technical Symposium on Computer Science Education John Impagliazzo,Association for Computing Machinery. Special Interest Group on Computer Science Education,1996 **1987 Winter Simulation Conference Proceedings** Arne

Thesen,Hank Grant,W. David Kelton,1987   **Modeling and Simulation on Microcomputers** ,1989   *Simulation* Stewart V. Hoover,Ronald F. Perry,1989 Simulation analysis and decision making Elements of simulation analysis Developing simulation models Simulation languages for modeling Analytic models and simulation Data collection and analysis Random numbers and random variate generation Model verification and validation Output analysis Model experimentation and optimization Implementation of simulation results

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