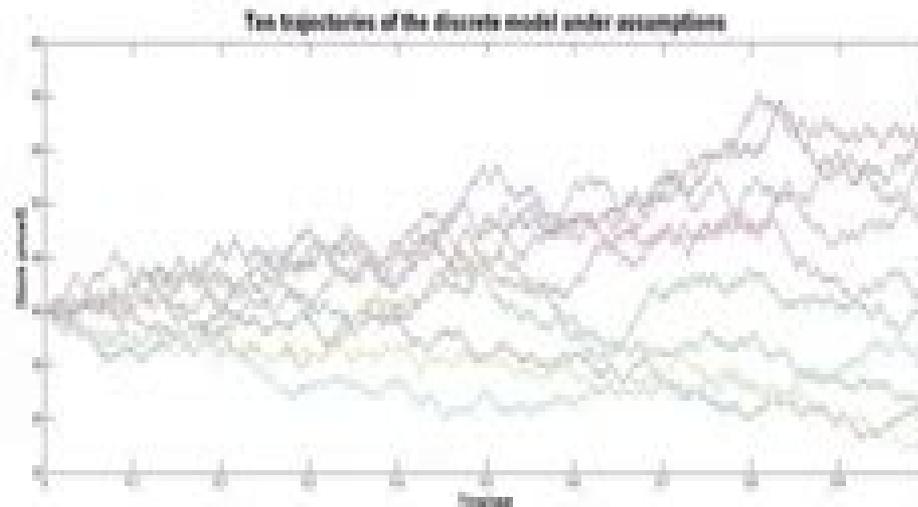


Why using Monte Carlo Simulation

- ▶ The stochastic nature of the MC simulation makes it a suitable technique for problems with many sources of uncertainty.



- ▶ An MC simulation repeats a process many times attempting to predict all the possible future outcomes. At the end of the simulation, a number of random trials produce a distribution of outcomes that can be analyzed. In the case of option pricing, the outcomes are the future price of the underlying.

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Vibration Problems ICOVP 2011 Jiří Náprstek, Jaromír Horáček, Miloslav Okrouhlík, Bohdana Marvalová, Ferdinand Verhulst, Jerzy T. Sawicki, 2011-08-26 This volume presents the Proceedings of the 10th International Conference on Vibration Problems 2011 Prague Czech Republic ICOVP 2011 brings together again scientists from different backgrounds who are actively working on vibration related problems of engineering both in theoretical and applied fields thus facilitating a lively exchange of ideas methods and results between the many different research areas The aim is that reciprocal intellectual fertilization will take place and ensure a broad interdisciplinary research field The topics indeed cover a wide variety of vibration related subjects from wave problems in solid mechanics to vibration problems related to biomechanics The first ICOVP conference was held in 1990 at A C College Jalpaiguri India under the co chairmanship of Professor M M Banerjee and Professor P Biswas Since then it has been held every 2 years at various venues across the World

Languages and Compilers for Parallel Computing Lawrence Rauchwerger, 2004-05-13 This book constitutes the thoroughly refereed post proceedings of the 16th International Workshop on Languages and Compilers for Parallel Computing LCPC 2003 held in College Station Texas USA in October 2003 The 35 revised full papers presented were selected from 48 submissions during two rounds of reviewing and improvement upon presentation at the workshop The papers are organized in topical sections on adaptive optimization data locality parallel languages high level transformations embedded systems distributed systems software low level transformations compiling for novel architectures and optimization infrastructure

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