

Discrete-Event Simulation: A First Course

Steve Park and Larry Leemis
College of William and Mary

Discrete Event Simulation A First Course

Shasha Hu



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Discrete Event Simulation Version Pie Lawrence M. Leemis, Park, Stephen Keith Park, 2005-12-01 Handbook of Monte Carlo Methods 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 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 *Discrete-event Simulation* 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

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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

Simulation Stewart Robinson,2026-02-26 This textbook provides a comprehensive introduction to

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Table of Contents Discrete Event Simulation A First Course

1. Understanding the eBook Discrete Event Simulation A First Course
 - The Rise of Digital Reading Discrete Event Simulation A First Course
 - Advantages of eBooks Over Traditional Books
2. Identifying Discrete Event Simulation A First Course
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Discrete Event Simulation A First Course
 - User-Friendly Interface
4. Exploring eBook Recommendations from Discrete Event Simulation A First Course
 - Personalized Recommendations
 - Discrete Event Simulation A First Course User Reviews and Ratings
 - Discrete Event Simulation A First Course and Bestseller Lists
5. Accessing Discrete Event Simulation A First Course Free and Paid eBooks
 - Discrete Event Simulation A First Course Public Domain eBooks
 - Discrete Event Simulation A First Course eBook Subscription Services
 - Discrete Event Simulation A First Course Budget-Friendly Options
6. Navigating Discrete Event Simulation A First Course eBook Formats
 - ePub, PDF, MOBI, and More
 - Discrete Event Simulation A First Course Compatibility with Devices
 - Discrete Event Simulation A First Course Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Discrete Event Simulation A First Course
 - Highlighting and Note-Taking Discrete Event Simulation A First Course
 - Interactive Elements Discrete Event Simulation A First Course
8. Staying Engaged with Discrete Event Simulation A First Course

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Discrete Event Simulation A First Course
9. Balancing eBooks and Physical Books Discrete Event Simulation A First Course
- Benefits of a Digital Library
 - Creating a Diverse Reading Collection Discrete Event Simulation A First Course
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Discrete Event Simulation A First Course
- Setting Reading Goals Discrete Event Simulation A First Course
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Discrete Event Simulation A First Course
- Fact-Checking eBook Content of Discrete Event Simulation A First Course
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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