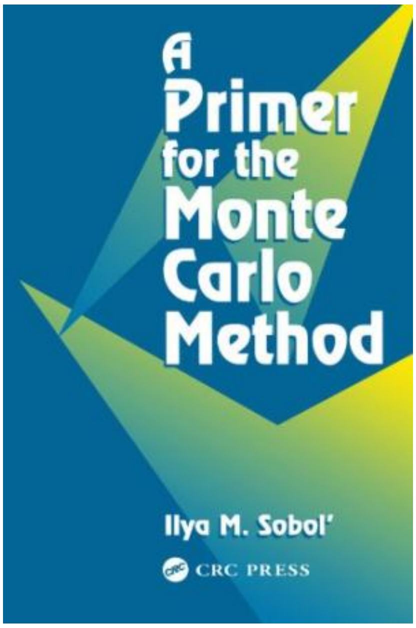

A Primer for the Monte Carlo Method

By I.M. Sobol

Taylor Francis Inc, United States, 1994. Paperback. Book Condition: New. Subsequent. 211 x 140 mm. Language: English . Brand New Book. 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.

Reviews

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