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Optimization of Weighted Monte Carlo Methods Gennadii A. Mikhailov, 1992-02-13 The Monte Carlo method is based on the numerical realization of natural or artificial models of the phenomena under considerations In contrast to classical computing methods the Monte Carlo efficiency depends weakly on the dimension and geometric details of the problem The method is used for solving complex problems of the radiation transfer theory turbulent diffusion chemical kinetics theory of rarefied gases diffraction of waves on random surfaces etc The Monte Carlo method is especially effective when using multi processor computing systems which allow many independent statistical experiments to be simulated simultaneously The weighted Monte Carlo estimates are constructed in order to diminish errors and to obtain dependent estimates for the calculated functionals for different values of parameters of the problem i e to improve the functional dependence In addition the weighted estimates make it possible to evaluate special functionals for example the derivatives with respect to the parameters There are many works concerned with the development of the weighted estimates In Chap 1 we give the necessary information about these works and present a set of illustrations The rest of the book is devoted to the solution of a series of mathematical problems related to the optimization of the weighted Monte Carlo estimates

Monte Carlo Methods for Applied Scientists Ivan Dimov, 2008 The Monte Carlo method is inherently parallel and the extensive and rapid development in parallel computers computational clusters and grids has resulted in renewed and increasing interest in this method At the same time there has been an expansion in the application areas and the method is now widely used in many important areas of science including nuclear and semiconductor physics statistical mechanics and heat and mass transfer This book attempts to bridge the gap between theory and practice concentrating on modern algorithmic implementation on parallel architecture machines Although a suitable text for final year postgraduate mathematicians and computational scientists it is principally aimed at the applied scientists only a small amount of mathematical knowledge is assumed and theorem proving is kept to a minimum with the main focus being on parallel algorithms development often to applied industrial problems A selection of algorithms developed both for serial and parallel machines are provided

Sample Chapter s

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