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# Minimization Of Computational Costs Of Nonanalogue Monte Carlo Methods

**G. A. Mikhailov**

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**Minimization Of Computational Costs Of Non-analogue Monte Carlo Methods** G A Mikhailov,1992-01-10 Non analogue Monte Carlo methods are useful when the direct simulation techniques are insufficient To use the additional discretization Monte Carlo estimates are biased and it is desirable to optimize the connection between discretization parameters and the sample size In this connection the book investigates variances of non analogue Monte Carlo estimates uniform minimization of variances by choosing a computational model and the minimization of computational cost of non analogue Monte Carlo methods This book is essentially new with respect to previous monographs on the Monte Carlo methods

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**Russian Journal of Numerical Analysis and Mathematical Modelling** ,2002

**Stochastic Simulations in Physics** P.K. MacKeown,1997-10 The result of 15 years of teaching a final year undergraduate course on computational physics this book summarises in one neat volume the latest developments of the stochastic phenomena in the context of physics The approach adopted is a less conventional one in that there is no canon to be followed in the field Instead the topics are chosen so as to give a feeling for the breadth of applications of Monte Carlo methods in physics An essential reference for students wishing to gain a more technical interest in the subject as a way of getting quantitative answers to a problem The level of knowledge assumed corresponds to a that of final year undergraduates but postgraduate students in a number of disciplines will also find the material of value Contains substantial references to

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