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By Brian D. Ripley

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This book is a comprehensive guide to simulation methods with explicit recommendations of methods and algorithms. It covers both the technical aspects of the subject, such as the generation of random numbers, non-uniform random variates and stochastic processes, and the use of simulation. Supported by the relevant mathematical theory, the text contains a great deal of unpublished research material, including coverage of the analysis of shift-register generators, sensitivity analysis of normal variate generators, analysis of simulation output, and more.

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Stochastic Simulation (Wiley Series in Probability and Statistics) By Brian D. Ripley Bibliography

- Sales Rank: #2646132 in Books
- Published on: 1987-01
- Original language: English
- Number of items: 1
- Dimensions: 9.61" h x .86" w x 6.38" l, .0 pounds
- Binding: Hardcover
- 256 pages

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Editorial Review

From the Publisher

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From the Back Cover

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About the Author

BRIAN D. RIPLEY, PhD, is Professor of Applied Statistics at University of Oxford. He is a Fellow of the Institute of Mathematical Statistics and the Royal Society of Edinburgh and is also a member of the International Statistical Institute. He is the author of *Spatial Statistics*, which was published by Wiley in 1981.

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