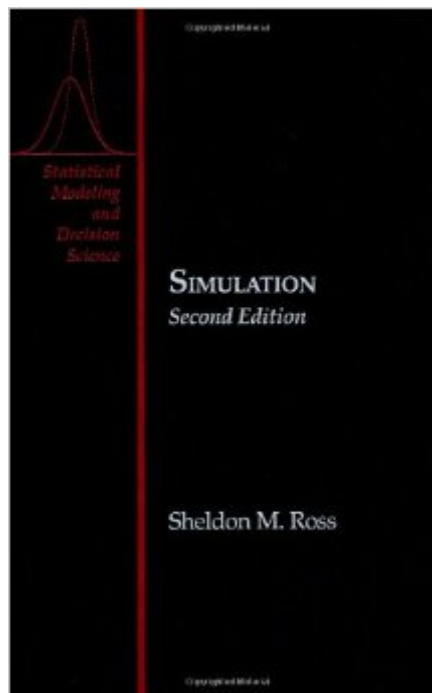**The book was found**

Simulation, Second Edition: Programming Methods And Applications (Statistical Modeling And Decision Science)

Synopsis

Replete with easy-to-understand examples ranging from the prediction of home runs in baseball using an hierarchical Bayesian statistics model to estimating the expected return at blackjack using control variables, this text functions as a complete consideration of simulation. Sheldon Ross provides broad yet thorough coverage of the subject, presenting the development of a simulation study to analyze models, and demonstrates that by using random variables and the concept of discrete events, it is possible to generate the behavior of a stochastic model over time. Also discussed are questions concerning when to stop a simulation, how much confidence can be placed in the results, and extensive new information on the presentation of the alias method for generating discrete random variables material not found in any other text. Students, practitioners, and researchers alike will find this text to have an important place in their research libraries. * Presents the statistics needed to analyze simulated data as well as those needed for validating the simulation model* Stresses variance reduction, including control variables and their relation to regression analysis* Includes a chapter on Markov chain monte carlo methods* Emphasizes the use of computers throughout the text

Book Information

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Customer Reviews

According to the books I have consulted by S. M. Ross, I consider him tobe a tremendous author, with this book being my absolute favourite. Itis inspirational, clear, creative and (most of all) fun to read.Starting off from the very basics regarding probability, random numbersand generation of

random variables, Professor Ross steadily guides thereader through, for instance, simulation with respect to some queueingsystems, validation techniques (e.g. goodness-of-fit tests;Kolmogorov-Smirnov tests), the standard MCMC-methods and various variancereduction techniques. The latter chapter is the one that I found mostenlightening including, for instance, a certainly rewarding section onimportance sampling (weighted simulation). Throughout, a lot ofwell-chosen examples enhance students/readers understanding and interestof the subject.One might note that this is by no means the most advanced or complete bookon Monte Carlo simulation out there, see e.g.Monte Carlo Statistical Methods (Springer Texts in Statistics)orStochastic Simulation: Algorithms and Analysis (Stochastic Modelling and Applied Probability),rather it evolves at an intermediate level covering a few more advancedconcepts as, for example, coupling from the past. But, having this inmind, this is the book to get. Pure concentrated fun (xiii+274 pages).

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