

Handbook of Monte Carlo methods

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Abstrak

The purpose of this handbook is to provide an accessible and comprehensive compendium of Monte Carlo techniques and related topics. It contains a mix of theory (summarized), algorithms (pseudo and actual), and applications. Since the audience is broad, the theory is kept to a minimum, this without sacrificing rigor. The book is intended to be used as an essential guide to Monte Carlo methods to quickly look up ideas, procedures, formulas, pictures, etc., rather than purely a monograph for researchers or a textbook for students. As the popularity of these methods continues to grow, and new methods are developed in rapid succession, the staggering number of related techniques, ideas, concepts and algorithms makes it difficult to maintain an overall picture of the Monte Carlo approach. This book attempts to encapsulate the emerging dynamics of this field of study.