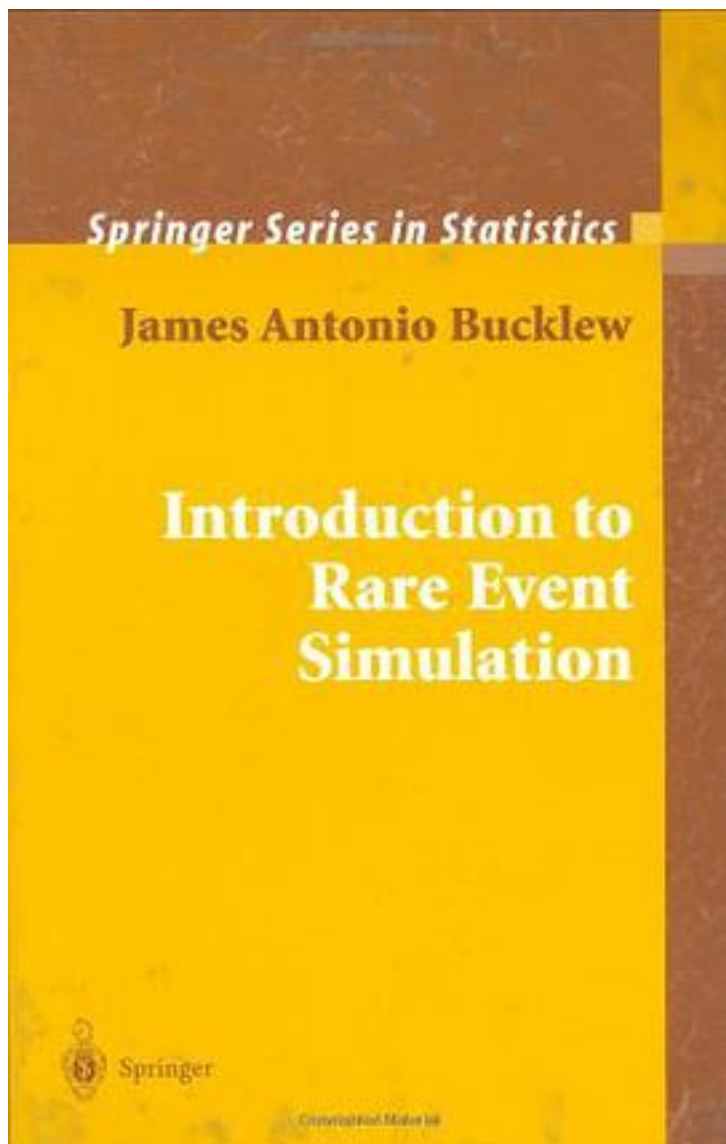


An Introduction to Rare Event Simulation



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著者:Bucklew, James A.

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This book presents a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations. It allows us to view a vast assortment of simulation problems from a unified single perspective.

作者介绍:

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