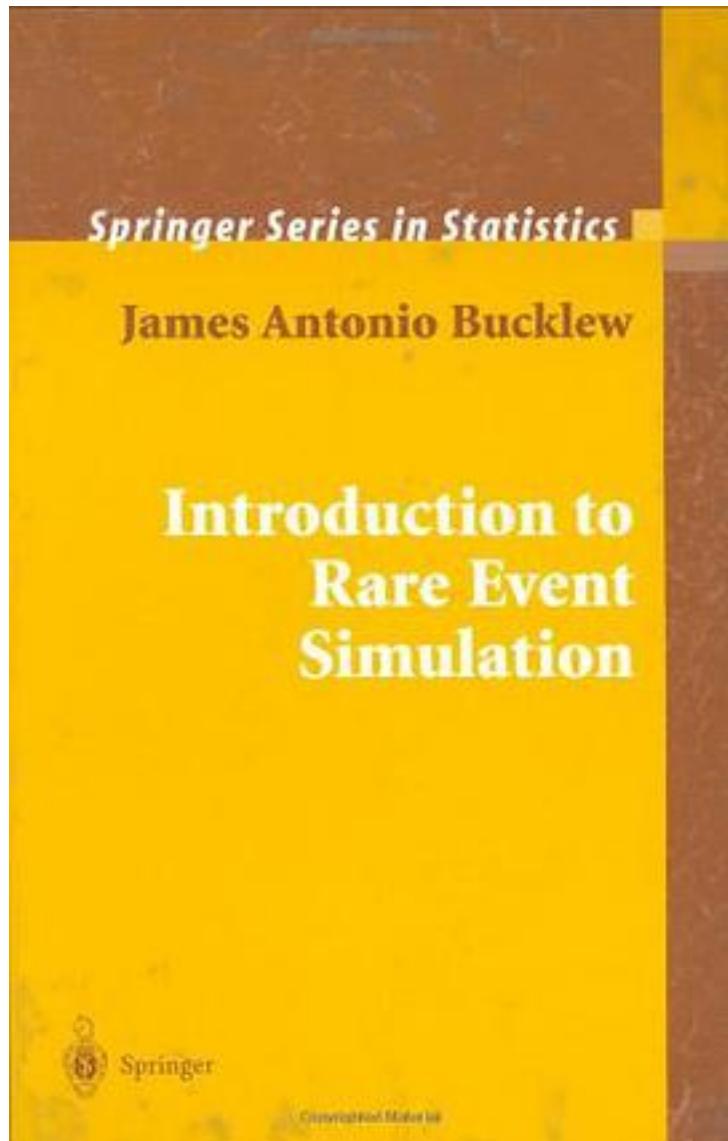


An Introduction to Rare Event Simulation



[An Introduction to Rare Event Simulation 下载链接1](#)

著者:Bucklew, James A.

出版者:Springer Verlag

出版时间:2004-3

装帧:HRD

isbn:9780387200781

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:

目录:

[An Introduction to Rare Event Simulation](#) [下载链接1](#)

标签

评论

[An Introduction to Rare Event Simulation](#) [下载链接1](#)

书评

[An Introduction to Rare Event Simulation](#) [下载链接1](#)