



STATISTICS FOR
INDUSTRY AND
TECHNOLOGY

N. Balakrishnan
V.B. Melas
S. Ermakov
Editors

**Advances in
Stochastic
Simulation
Methods**

B i r k h ä u s e r

Advances In Stochastic Simulation Methods Statistics In Industry And Technology Ser

Didier Musso



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Advances in Stochastic Simulation Methods N. Balakrishnan, V.B. Melas, S. Ermakov, 2012-12-06 This is a volume consisting of selected papers that were presented at the 3rd St Petersburg Workshop on Simulation held at St Petersburg Russia during June 28 July 3 1998 The Workshop is a regular international event devoted to mathematical problems of simulation and applied statistics organized by the Department of Stochastic Simulation at St Petersburg State University in cooperation with INFORMS College on Simulation USA Its main purpose is to exchange ideas between researchers from Russia and from the West as well as from other countries throughout the World The 1st Workshop was held during May 24 28 1994 and the 2nd workshop was held during June 18 21 1996 The selected proceedings of the 2nd Workshop was published as a special issue of the Journal of Statistical Planning and Inference Russian mathematical tradition has been formed by such genius as Tchebysh eff Markov and Kolmogorov whose ideas have formed the basis for contemporary probabilistic models However for many decades now Russian scholars have been isolated from their colleagues in the West and as a result their mathematical contributions have not been widely known One of the primary reasons for these workshops is to bring the contributions of Russian scholars into lime light and we sincerely hope that this volume helps in this specific purpose

Advances in Stochastic Simulation Methods N. Balakrishnan, Viacheslav Borisovich Melas, Sergei Mikhailovich Ermakov, 2000-01-01 This carefully edited book discusses new methods and applications for stochastic simulation and experimental design with the focus on methodological issues and recent developments for computer simulations in statistical application problems A large number of topics are treated including computer simulation methodology queueing systems statistical methods in simulation optimal experimental design and numerical algorithms The book will be an essential up to date resource for researchers and professionals in applied statistics experimental design operations research and stochastic simulation

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