

Statistical design & analysis of simulation experiments

Jack P.C. Kleijnen

Tilburg University

LNMB course on simulation

Utrecht, 4 February 2002

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Design and Analysis of Simulation Experiments Sergey Ermakov,Viatcheslav Melas,1995-07-31 This book is devoted to a new branch of experimental design theory called simulation experimental design There are many books devoted either to the theory of experimental design or to system simulation techniques but in this book an approach to combine both fields is developed Especially the mathematical theory of such universal variance reduction techniques as splitting and Russian Roulette is explored The book contains a number of results on regression design theory related to nonlinear problems the E optimum criterion and designs which minimize bias Audience This volume will be of value to readers interested in systems simulation applied statistics and numerical methods with basic knowledge of applied statistics and linear algebra

An Overview of the Design and Analysis of Simulation Experiments for Sensitivity Analysis Jacobus Petrus Catharinus Kleijnen,2004

Design and Analysis of Simulation Experiments Jack P.C. Kleijnen,2015-07-01 This is a new edition of Kleijnen s advanced expository book on statistical methods for the Design and Analysis of Simulation Experiments DASE Altogether this new edition has approximately 50% new material not in the original book More specifically the author has made significant changes to the book s organization including placing the chapter on Screening Designs immediately after the chapters on Classic Designs and reversing the order of the chapters on Simulation Optimization and Kriging Metamodels The latter two chapters reflect how active the research has been in these areas The validation section has been moved into the chapter on Classic Assumptions versus Simulation Practice and the chapter on Screening now has a section on selecting the number of replications in sequential bifurcation through Wald s sequential probability ration test as well as a section on sequential bifurcation for multiple types of simulation responses Whereas all references in the original edition were placed at the end of the book in this edition references are placed at the end of each chapter From Reviews of the First Edition Jack Kleijnen has once again produced a cutting edge approach to the design and analysis of simulation experiments William E BILES JASA June 2009 Vol 104 No 486

Topics in the Design and Analysis of Computer Simulation Experiments Dale Arthur Madden,1970

Analysis and Design of Simulation Experiments for the Approximation of Models V. Fedorov,1983

Simulation Modeling and Analysis Averill M. Law,W. David Kelton,1982 This fully revised book has the most comprehensive and up to date coverage of all aspects of a simulation study Equally well suited for use in university courses simulation practice and self study the book offers clear and intuitive explanations as well as 300 figures 218 examples and 217 problems You will get detailed discussions on modelling and simulation simulation

software model verification and validation input modelling random number and variate generation statistical design and analysis of simulation experiments experimental design simulation optimisation agent based simulation machine learning and much more Authored by an operations research analyst and industrial engineer with more than 40 years of experience

Simulation Modeling and Analysis is widely regarded as the bible of simulation **Sensitivity Analysis of Simulation Experiments** Jacobus Petrus Catharinus Kleijnen,1991 Foundations and Methods of Stochastic Simulation Barry Nelson,2013-01-31 This graduate level text covers modeling programming and analysis of simulation experiments and provides a rigorous treatment of the foundations of simulation and why it works It introduces object oriented programming for simulation covers both the probabilistic and statistical basis for simulation in a rigorous but accessible manner providing all necessary background material and provides a modern treatment of experiment design and analysis that goes beyond classical statistics The book emphasizes essential foundations throughout rather than providing a compendium of algorithms and theorems and prepares the reader to use simulation in research as well as practice The book is a rigorous but concise treatment emphasizing lasting principles but also providing specific training in modeling programming and analysis In addition to teaching readers how to do simulation it also prepares them to use simulation in their research no other book does this An online solutions manual for end of chapter exercises is also provided **Sensitivity Analysis Op Simulation Experiments** Jack P. C. Kleijnen,1990 **Sensitivity Analysis of Simulation Experiments** Jacobus Petrus Catharinus Kleijnen,1990 **The Design of Computer Simulation Experiments** Institute of Management Sciences. College on Simulation and Gaming,Duke University,1969 Compilation of conference papers on methodology for designing computer simulation experiments defines a number of specific design problems describes several techniques for data analysis of data generated by the experiments and includes applications etc Graphs and references Conference held in durham 1968 October 14 to 16 **Policy-comparing Simulation Experiments** James V. Jucker,1970 Index to Simulation Literature, 1976-1981 Per A. Holst,1982 **Design and Modeling for Computer Experiments** Kai-Tai Fang,Runze Li,Agus Sudjianto,2005-10-14 Computer simulations based on mathematical models have become ubiquitous across the engineering disciplines and throughout the physical sciences Successful use of a simulation model however requires careful interrogation of the model through systematic computer experiments While specific theoretical mathematical examinations of computer experim Proceedings of the ... Winter Simulation Conference ,1995 **Applied Simulation and Modelling** International Association of Science and Technology for Development,1984 **Courses Catalog - University of Illinois at Urbana-Champaign** University of Illinois at Urbana-Champaign,1980 Includes undergraduate and graduate courses

Hypothesis-Driven Simulation Studies Fabian Lorig,2019-08-16 Fabian Lorig develops a procedure model for hypothesis driven simulation studies which supports the design conducting and analysis of simulation experiments It is aimed at facilitating the execution of simulation studies with regard to the replicability and reproducibility of the results In comparison

to existing models this approach is based on a formally specified hypothesis Each step of the simulation study can be adapted to the central hypothesis and performed in such a way that it can optimally contribute to the verification and thus to the confirmation or rejection of the hypothesis **Winter Simulation Conference** ,1971

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