

Optimization Of Weighted Monte Carlo Methods (Scientific Computation) By Gennadii A. Mikhailov

By Gennadii A. Mikhailov

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matrix of a standard vector Monte Carlo estimate in the Optimization of Weighted Monte Carlo Methods (Nauka Mikhailov, Weighted Statistical

Global weighted Monte Carlo method is now started to be applied in scientific computations, such as Monte Carlo G.A. Mikhailov. Optimization of Monte Carlo

To the 80th Anniversary of Gennadii Alekseevich Mikhailov monograph, Optimization of Weighted Monte Carlo Methods, and Science as a handbook for students

physical systems. When unlikely events are to be simulated, the importance sampling technique is often used instead of Monte Carlo.

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Weighted Monte Carlo algorithms are extremely useful when direct simulation techniques are inapplicable or ineffective. The methods presented in this

paper a direct simulation Monte Carlo optimization of nozzle geometries in low Reynolds number micro
Considering the power and weight limitations of a

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pseudoinverses Global weighted Monte Carlo method for the