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Computational Probability and Simulation (Applied Mathematics)

Yakowitz, Sidney J.

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Computational Probability And Simulation Applied Mathematics And Computation No 1

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Computational Probability And Simulation Applied Mathematics And Computation No 1:

Computational Probability and Simulation Sidney J. Yakowitz, 1977 **A Course in Computational Probability and Statistics** Walter Freiberger, Ulf Grenander, 2012-12-06 This book arose out of a number of different contexts and numerous persons have contributed to its conception and development It had its origin in a project initiated jointly with the IBM Cambridge Scientific Center particularly with Dr Rhett Tsao then of that Center We are grateful to Mr Norman Rasmussen Manager of the IBM Scientific Center Complex for his initial support The work is being carried on at Brown University with generous support from the Office of Computing Activities of the National Science Foundation grants GJ 174 and GJ 710 we are grateful to Dr John Lehmann of this Office for his interest and encouragement Professors Donald McClure and Richard Vitale of the Division of Applied Mathematics at Brown University contributed greatly to the project and taught courses in its spirit We are indebted to them and to Dr Tore Dalenius of the University of Stockholm for helpful criticisms of the manuscript The final stimulus to the book's completion came from an invitation to teach a course at the IBM European Systems Research Institute at Geneva We are grateful to Dr J F Blackburn Director of the Institute for his invitation and to him and his wife Beverley for their hospitality We are greatly indebted to Mrs Katrina Avery for her splendid secretarial and editorial work on the manuscript **Books in Series**, 1985 Vols for 1980 issued in three parts Series Authors and Titles *Library of Congress Catalogs* Library of Congress, 1978 *Computational Probability* John H. Drew, Diane L. Evans, Andrew G. Glen, Lawrence Leemis, 2008-01-08 This title organizes computational probability methods into a systematic treatment The book examines two categories of problems Algorithms for Continuous Random Variables covers data structures and algorithms transformations of random variables and products of independent random variables Algorithms for Discrete Random Variables discusses data structures and algorithms sums of independent random variables and order statistics *Subject Catalog*, 1977 Library of Congress, 1977 *Fundamentals of Queueing Theory* Donald Gross, John F. Shortle, James M. Thompson, Carl M. Harris, 2011-09-23 Praise for the Third Edition This is one of the best books available Its excellent organizational structure allows quick reference to specific models and its clear presentation solidifies the understanding of the concepts being presented IIE Transactions on Operations Engineering Thoroughly revised and expanded to reflect the latest developments in the field Fundamentals of Queueing Theory Fourth Edition continues to present the basic statistical principles that are necessary to analyze the probabilistic nature of queues Rather than presenting a narrow focus on the subject this update illustrates the wide reaching fundamental concepts in queueing theory and its applications to diverse areas such as computer science engineering business and operations research This update takes a numerical approach to understanding and making probable estimations relating to queues with a comprehensive outline of simple and more advanced queueing models Newly featured topics of the Fourth Edition include Retrial queues Approximations for queueing networks Numerical inversion of transforms Determining the appropriate number of servers to

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