Título:

Autor: **Precio:** $725.00

Editorial: **Año:** 2008

Tema: **Edición:** 1ª

Sinopsis   **ISBN:** 9780387763699

This paperback edition is a reprint of the 2001 Springer edition. This book provides a self-contained and up-to-date treatment of the Monte Carlo method and develops a common framework under which various Monte Carlo techniques can be "standardized" and compared. Given the interdisciplinary nature of the topics and a moderate prerequisite for the reader, this book should be of interest to a broad audience of quantitative researchers such as computational biologists, computer scientists, econometricians, engineers, probabilists, and statisticians. It can also be used as the textbook for a graduate-level course on Monte Carlo methods. Many problems discussed in the alter chapters can be potential thesis topics for masters' or Ph.D. students in statistics or computer science departments. Jun Liu is Professor of Statistics at Harvard University, with a courtesy Professor appointment at Harvard Biostatistics Department. Professor Liu was the recipient of the 2002 COPSS Presidents' Award, the most prestigious one for statisticians and given annually by five leading statistical associations to one individual under age 40. He was selected as a Terman Fellow by Stanford University in 1995, as a Medallion Lecturer by the Institute of Mathematical Statistics (IMS) in 2002, and as a Bernoulli Lecturer by the International Bernoulli Society in 2004. He was elected to the IMS Fellow in 2004 and Fellow of the American Statistical Association in 2005. He and co-workers have published more than 130 research articles and book chapters on Bayesian modeling and computation, bioinformatics, genetics, signal processing, stochastic dynamic systems, Monte Carlo methods, and theoretical statistics. "An excellent survey of current Monte Carlo methods.