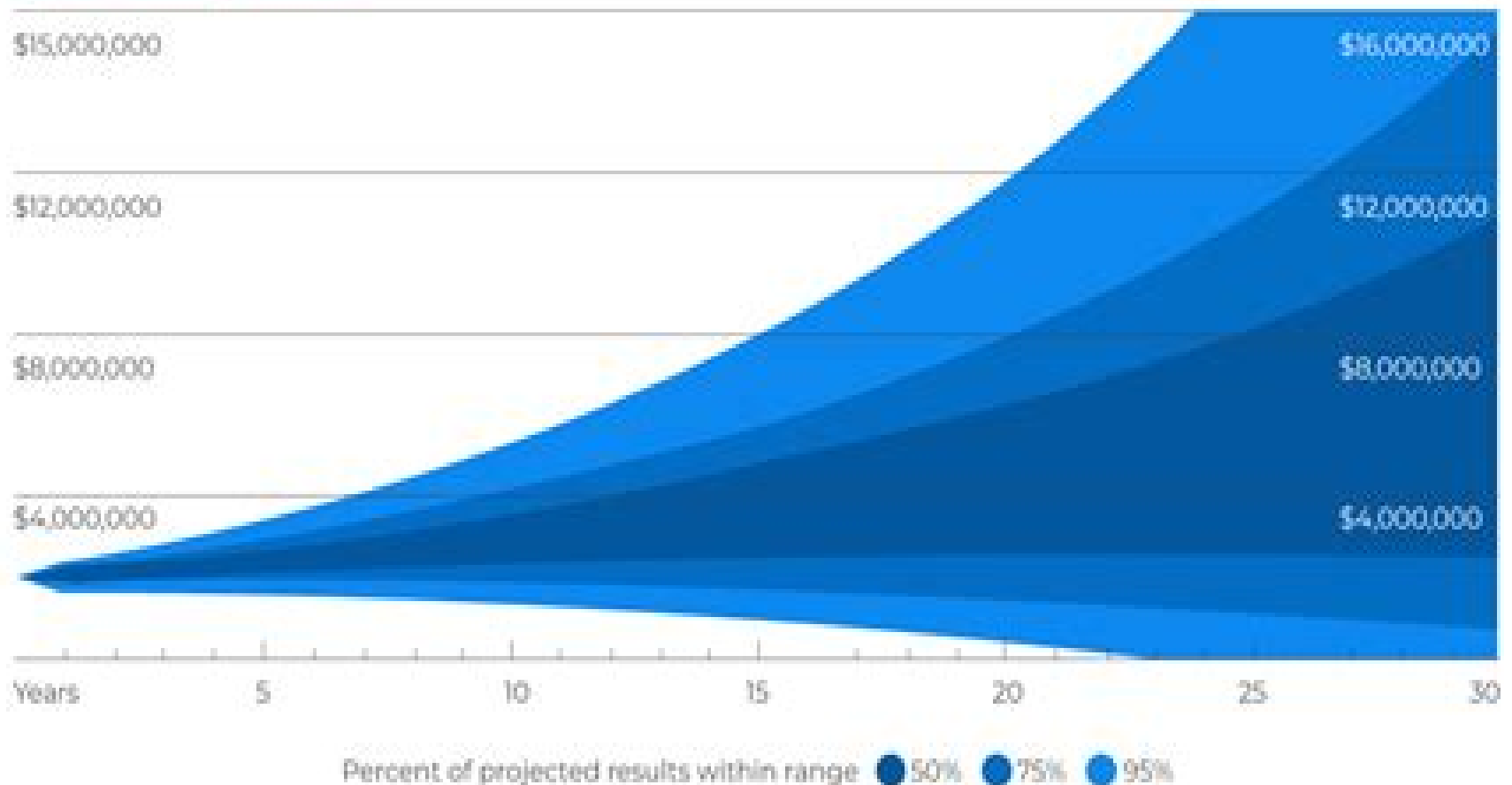




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Monte Carlo Methods for Partial Differential Equations With Applications to Electronic Design Automation Wenjian Yu, Michael Mascagni, 2023 The Monte Carlo method is one of the top 10 algorithms in the 20th century This book is focusing on the Monte Carlo method for solving deterministic partial differential equations PDEs especially its application to electronic design automation EDA problems Compared with the traditional method the Monte Carlo method is more efficient when point values or linear functional of the solution are needed

and has the advantages on scalability parallelism and stability of accuracy This book presents a systematic introduction to the Monte Carlo method for solving major kinds of PDEs and the detailed explanation of relevant techniques for EDA problems especially the cutting edge algorithms of random walk based capacitance extraction It includes about 100 figures and 50 tables and brings the reader a close look to the newest research results and the sophisticated algorithmic skills in Monte Carlo simulation software *Monte Carlo Simulation in Operations Research* Juerg Kohlas,2013-03-08 *Monte Carlo Frameworks* Daniel J. Duffy,Joerg Kienitz,2009-11-02 This is one of the first books that describe all the steps that are needed in order to analyze design and implement Monte Carlo applications It discusses the financial theory as well as the mathematical and numerical background that is needed to write flexible and efficient C code using state of the art design and system patterns object oriented and generic programming models in combination with standard libraries and tools Includes a CD containing the source code for all examples It is strongly advised that you experiment with the code by compiling it and extending it to suit your needs Support is offered via a user forum on www.datasimfinancial.com where you can post queries and communicate with other purchasers of the book This book is for those professionals who design and develop models in computational finance This book assumes that you have a working knowledge of C

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Heermann,2019-04-30 The sixth edition of this highly successful textbook provides a detailed introduction to Monte Carlo simulation in statistical physics which deals with the computer simulation of many body systems in condensed matter physics and related fields of physics and beyond traffic flows stock market fluctuations etc Using random numbers generated by a computer these powerful simulation methods calculate probability distributions making it possible to estimate the thermodynamic properties of various systems The book describes the theoretical background of these methods enabling newcomers to perform such simulations and to analyse their results It features a modular structure with two chapters providing a basic pedagogic introduction plus exercises suitable for university courses the remaining chapters cover major recent developments in the field This edition has been updated with two new chapters dealing with recently developed

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