

Random Number Generation And Monte Carlo Methods (Statistics And Computing) By James E. Gentle

By James E. Gentle

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Springer Texts in Statistics (2006). Monte Carlo Inference Gentle, J. E. Random Number Generation and Monte Carlo G. Monte Carlo Statistical Methods, Springer

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Niederreiter, H.: Random number generation and quasi-Monte Carlo methods, SIAM CBMS-NSF Regional Conference Series in Applied Mathematics. vol. 63 SIAM,

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Author(s) Gentle, James E

BibSonomy :: publication :: Random Number -

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James E. Gentle. Springer, 2nd edition, (2004)

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If we have R replications for Monte Carlo, sample s -dimensional random vector U for each replication. Random Number Generation and Quasi-Monte Carlo Methods.

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Im trying to write something which very quickly calculates random numbers and can be applied on multiple threads. My current code is: /* Approximating PI using a

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