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@inproceedings{Dubi2000MonteCA, title={Monte Carlo applications in systems engineering}, author={A. Dubi}, year={2000} }

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Monte Carlo theory, methods and examples I have a book in progress on Monte Carlo, quasi-Monte Carlo and Markov chain Monte Carlo. Several of the chapters are polished enough to place here. I'm interested in comments especially about errors or suggestions for references to include.

Monte Carlo theory, methods and examples

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Featuring illustrative examples, mathematical derivations, computer algorithms, and homework problems, it is an ideal textbook and practical guide for nuclear engineers and scientists looking into the applications of the Monte Carlo method, in addition to students in physics and engineering, and those engaged in the advancement of the Monte Carlo methods.

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Monte Carlo Simulation Method | IntechOpen

An accessible treatment of Monte Carlo methods, techniques, and applications in the field of finance and economics
Providing readers with an in-depth and comprehensive guide, the Handbook in Monte Carlo Simulation: Applications in Financial Engineering, Risk

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Management, and Economics presents a timely account of the application of Monte Carlo methods in financial engineering and economics.

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This book develops the use of Monte Carlo methods in finance and it also uses simulation as a vehicle for presenting models and ideas from financial engineering. It divides roughly into three parts. The first part develops the fundamentals of Monte Carlo methods, the foundations of derivatives pricing, and the implementation of several of the most important models used in financial engineering.

Monte Carlo Methods in Financial Engineering: Glasserman ...

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