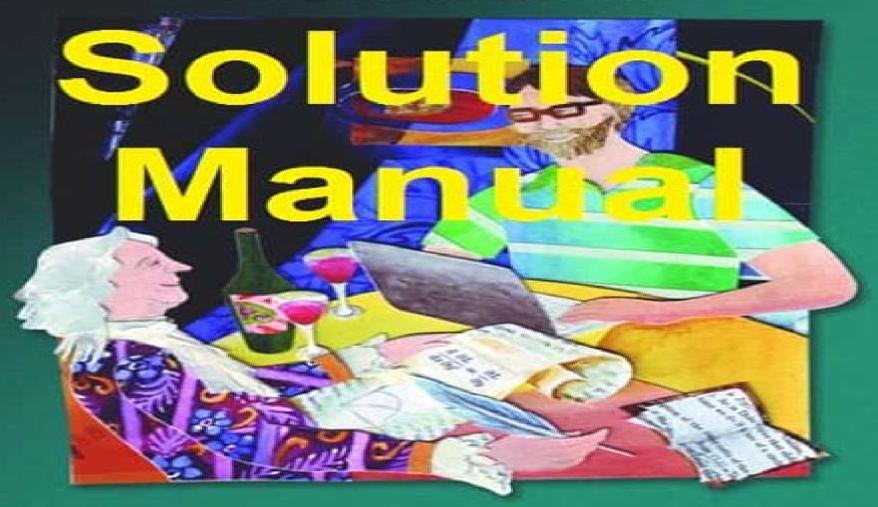
CALCULUS OF VARIATIONS AND OPTIMAL CONTROL THEORY

A Concise Introduction



DANIEL LIBERZON

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with coverage of many modern topics including Markov Chain Monte Carlo Variance reduction techniques such as the transform likelihood ratio method and the screening method The score function method for sensitivity analysis The stochastic approximation method and the stochastic counter part method for Monte Carlo optimization The cross entropy method to rare events estimation and combinatorial optimization Application of Monte Carlo techniques for counting problems with an emphasis on the parametric minimum cross entropy method An extensive range of exercises is provided at the end of each chapter with more difficult sections and exercises marked accordingly for advanced readers A generous sampling of applied examples is positioned throughout the book emphasizing various areas of application and a detailed appendix presents an introduction to exponential families a discussion of the computational complexity of stochastic programming problems and sample MATLAB programs Requiring only a basic introductory knowledge of probability and statistics Simulation and the Monte Carlo Method Second Edition is an excellent text for upper undergraduate and beginning graduate courses in simulation and Monte Carlo techniques The book also serves as a valuable reference for professionals who would like to achieve a more formal understanding of the Monte Carlo method Student Solution Manual for Essential Mathematical Methods for the Physical Sciences K. F. Riley, M. P. Hobson, 2011-02-17 This Student Solution Manual provides complete solutions to all the odd numbered problems in Essential Mathematical Methods for the Physical Sciences It takes students through each problem step by step so they can clearly see how the solution is reached and understand any mistakes in their own working Students will learn by example how to select an appropriate method improving their problem solving skills

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