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<<统计模拟>>

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内容概要

本书介绍了统计模拟的一些实用方法和技术。
在对概率的基本知识进行了简单的回顾这后，介绍了如何利用计算机产生随机数以及如何利用这些随机数产生任意分布的随机变量、随机过程等。
然后介绍一些分析编译数据的方法和技术，如Bootstrap、方差缩减技术等。
接着介绍了如何利用统计模拟来判断所选的随机模型是否拟合实际的数据。
最后介绍了MCMC及一些最新发展的统计模拟技术和论题。
本书可作为统计学、计算数学、保险学、精算学等专业本科生教材，也可供相关专业人士参考。

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Sheldon M.Ross国际知名统计学家，加州大学伯克利分校工业工程与运筹系教授。
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除本书外，Ross教授还是多本畅销数学和统计教材的作者。

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