



Computational Probability: Algorithms and Applications in the Mathematical Sciences (International Series in Operations Research & Management Science)

John H. Drew, Diane L. Evans, Andrew G. Glen, Lawrence Leemis

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This title organizes computational probability methods into a systematic treatment. The book examines two categories of problems. "Algorithms for Continuous Random Variables" covers data structures and algorithms, transformations of random variables, and products of independent random variables. "Algorithms for Discrete Random Variables" discusses data structures and algorithms, sums of independent random variables, and order statistics.

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