Reference List for the course "Stochastic Simulation" Fall Semester 2010

Introductory Books

1. G. S. Fishman, A First Course in Monte Carlo. Thomson Brooks/Cole, 2006.

2. S. M. Ross. Simulation. Academic Press, 2006 (4th edition).

Books on a similar level as the course

1. S. Asmussen, P. W. Glynn, Stochastic Simulation, Algorithms and Analysis. Springer 2007.

2. G. S. Fishman. Monte Carlo: Concepts, Algorithms and Applications. Springer 1999 (3rd edition).

3. J. E. Gentle. Random Number Generation and Monte Carlo Methods. Springer 2003 (2nd edition).

4. P. Glasserman, Monte Carlo Methods in Financial Engineering. Springer 2004.

5. B. D. Ripley. Stochastic Simulation. Wiley, 1987.

6. Ch. Robert, G. Casella. Monte Carlo Statistical Methods. Springer 2004 (2nd edition).

Books on special topics

1. L. Devroye. Non-uniform Random Variate Generation. Springer, 1986.

2. K. T. Fang, Y. Wang. Number-Theoretic Methods in Statistics. Chapman & Hall, 1994. (about Quasi Monte Carlo)

3. W. R. Gilks, S. Richardson, D. J. Spiegelhalter. Markov Chain Monte Carlo in Practice. Chapman & Hall, 1996.

4. P. J. Green. A Primer on Markov Chain Monte Carlo. In: Complex Stochastic Systems, O.E. Barndorff-Nielsen, D. R. Cox und C. Klüppelberg, eds.. Chapman & Hall/CRC, 2001.

5. J. S. Liu, Monte Carlo Strategies in Scientific Computing. Springer 2001.

6. R. Motvani , P. Raghavan. Randomized Algorithms. Cambridge University Press, 1995.

7. H. Niederreiter. Random Number Generation and Quasi-Monte Carlo Methods. SIAM, 1992.

October 2, 2010, Hansruedi Künsch