

COURSE DETAIL

SIMULATION

Country

Singapore

Host Institution

National University of Singapore

Program(s)

National University of Singapore

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Statistics

UCEAP Course Number

147

UCEAP Course Suffix**UCEAP Official Title**

SIMULATION

UCEAP Transcript Title

SIMULATION

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course teaches how to analyze a model by using a simulation study. Topics: pseudorandom number generation, generating discrete and continuous random variables, simulating discrete events; statistical analysis of simulated data, variance reduction, Markov Chain Monte Carlo methods. The course also covers topics in stochastic optimization such as simulated annealing.

Language(s) of Instruction

English

Host Institution Course Number

ST3247

Host Institution Course Title

SIMULATION

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics

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