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 Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

Course Last Reviewed

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