

## 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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