

Math 4255 Monte Carlo Methods

Math 4255 is not taught on a regular basis and is currently inactive.

Monte Carlo Methods

Department: MATH

Course Number: 4255

Hours - Lecture: 3

Hours - Lab: 0

Hours - Recitation: 0

Hours - Total Credit: 3

Typical Scheduling: no regular schedule

Description:

Topics include uniform random number generation, sampling from non-uniform distributions, and applications to stochastic simulation, simulated annealing and genetic algorithms. A review of basic probability and Markov chains makes the course largely self-contained

Prerequisites:

[Math 3215](#) or [Math 3225](#) or [Math 3770](#)

Course Text:

No text

Topic Outline:

- Uniform random number generation

- Sampling from non-uniform distributions

- Applications to stochastic simulation, simulated annealing and genetic algorithms