Random Walks and Simulation Models

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6.00x Random Walks

Simulation Models

Simulation attempts to build an experimental device called a model

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Kinds of Simulation Models

Deterministic simulations are completely defined by the model Rerunning the simulation will not change the result

Stochastic simulations include randomness

Different runs can generate different results

In a discrete model, values of variables are enumerable (e.g., integers). In a continuous model, they are not enumerable (e.g., real numbers).

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