|  |  |
| --- | --- |
| from: | Thrall, Anthony D <adthral@nsa.gov> |
| to: | Tony Thrall <tthrall@alumni.stanford.edu> |
| cc: | Tony Thrall <adthral@uwe.nsa.gov> |
| date: | Dec 23, 2024, 6:03 PM |
| subject: | RE: [Non-DoD Source] eda\_4350 as of 22-Dec |

3b: intro to Monte Carlo

Estimate volume of a bounded region in R^d

Express volume as expected value of a random variable

Monte-Carlo sampling

Weak and strong laws of large numbers

Importance sampling