Table of Contents

What is simulation and where is it applied? Why use simulation? Simulation and big data Choosing the right simulation technique Summary References 11 Chapter 2: R and High-Performance Computing The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr - creating a local data frame dplyr - selecting lines	Preface	ilv Parallel computingt a to alc
What is simulation and where is it applied? Why use simulation? Simulation and big data Choosing the right simulation technique Summary References 11 Chapter 2: R and High-Performance Computing The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		P1 Interfaces to C++
Simulation and big data Choosing the right simulation technique Summary References 11 Chapter 2: R and High-Performance Computing 13 The R statistical environment 14 Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 33		nobamomi gnizilabety 3
Simulation and big data Choosing the right simulation technique Summary References 11 Chapter 2: R and High-Performance Computing 13 The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 33		Alth meraya, somos pon 1 1 6
Choosing the right simulation technique Summary References 11 Chapter 2: R and High-Performance Computing 13 The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 33		7 The graphics package
Summary References 11 Chapter 2: R and High-Performance Computing 13 The R statistical environment 14 Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Factors in R Iist data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 33	Choosing the right simulation technique	Verim-up exemple – a righted
References Chapter 2: R and High-Performance Computing The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 13 14 15 15 15 16 17 18 19 18 21 21 21 22 24 24 25 26 26 27 28 28 29 29 31 32 40 40 40 40 40 40 40 40 40 4		encyloen Stolano ed T 11
Chapter 2: R and High-Performance Computing The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 14 15 15 16 17 17 18 19 18 21 21 21 21 22 24 25 26 26 27 28 28 29 31 32 33		pagnerete 11
The R statistical environment Basics in R Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 15 15 15 15 15 16 17 17 18 19 19 21 21 21 21 22 24 25 26 26 27 28 28 29 31 32 33		ting
Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		
Some very basic stuff about R Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 15 16 17 17 18 19 21 21 22 24 25 26 26 27 28 28 29 31 31 32 32 33	Basics in R	um has modernin enidae 15
Installation and updates Help The R workspace and the working directory Data types Vectors in R Factors in R Iist Iist Idata.frame If array Amissing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package If a package in the pa		4.5
Help The R workspace and the working directory Data types Vectors in R Factors in R Ilist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines	Installation and undates	16
Data types Vectors in R Factors in R Iist data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines	JOSE CHARLES	sagemeyass — slamey = 17
Data types Vectors in R Factors in R list data frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines	Marie Charles Committee Co	18
Vectors in R Factors in R list data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		18
list data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		19
data.frame array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		
array Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		
Missing values Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines		
Generic functions, methods, and classes Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 28 31 32 33	and the second s	
Data manipulation in R Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 28 28 28 28 28 31 32 32 33		
Apply and friends with basic R Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 28 31 32 33		경기는 그렇게 되어 있는 수를 들어올라면 하는 모습에 가는 사람들이 되는 것들이 없는 것들이 없다.
Basic data manipulation with the dplyr package dplyr – creating a local data frame dplyr – selecting lines 31 32 33		
dplyr – creating a local data frame dplyr – selecting lines 32		
dplyr – selecting lines bontom noistevni off 33		
apiyr – order	dplyr – order	34

dplyr – selecting columns	35
dplyr – uniqueness	37
dplyr – creating variables	37 38
dplyr – grouping and aggregates dplyr – window functions	41
Data manipulation with the data.table package	42
data.table – variable construction	42
data.table – indexing or subsetting	43
data.table – keys	44
data.table – fast subsetting	44
data.table – calculations in groups	46 47
High performance computing	
Profiling to detect computationally slow functions in code Further benchmarking	47 49
Parallel computing	56
Interfaces to C++	58
Visualizing information	60
The graphics system in R	61
The graphics package	62
Warm-up example – a high-level plot	62
Control of graphics parameters	64
The ggplot2 package	66
References	71
Chapter 3: The Discrepancy between Pencil-Driven Theory	Luabier
and Data-Driven Computational Solutions	18 A en 73
Machine numbers and rounding problems	201868 74
Example – the 64-bit representation of numbers	emoz 77
Convergence in the deterministic case	77
Example – convergence	78
Condition of problems	86
	vi sta 0 87
References	87
Chapter 4: Simulation of Random Numbers	89
Real random numbers	90
Simulating pseudo random numbers	92
Congruential generators	93
Linear and multiplicative congruential generators	94
Lagged Fibonacci generators	98
More generators	98 APPLY 8
Simulation of non-uniform distributed random variables	101
The inversion method	101

The alias method for multiple groups slavietni eonebilina	105
Estimation of counts in tables with log-linear models with log-linear models	106
Rejection sampling	108
Truncated distributions	116
Metropolis - Hastings algorithm about M priliams as 7 17 191	117
A few words on Markov chains	118
The Metropolis sampler	126
The Globs sampler	129
The two-phase Globs sampler	129
The multiphase Gibbs sampler Application in linear regression	
The diagnosis of MCMC samples	134
	141
The evaluation of random numbers – an example of a test	142
	440
References assistant of also and analysis of the same and also and also and also analysis of the same analysis of	146
Chapter 5: Monte Carlo Methods for Optimization Problems	149
Numerical optimization	153
Gradient ascent/descent	154
Newton-Raphson methods	154
Further general-purpose optimization methods	157
Dealing with stochastic optimization	159
Simplified procedures (Star Trek, Spaceballs, and Spaceballs princess)	159
Metropolis-Hastings revisited	163
Gradient-based stochastic optimization	165
Summary at simulation studies notisbils v 22010 blo	170
References	171
Chapter 6: Probability Theory Shown by Simulation	173
Some basics on probability theory	173
Probability distributions	
Discrete probability distributions	
Continuous probability distributions	130000
Winning the lottery design bortlem terow nerio and relugog teom of	
The weak law on large numbers	178
Emperor penguins and your boss	178
Limits and convergence of random variables	180
Convergence of the sample mean – weak law of large numbers	181
Showing the weak law of large numbers by simulation	
The central limit theorem	190
Properties of estimators lest OM to brid laloage a lest notatumes e	195
Properties of estimators	196

Confidence intervals	bodtem sells ad 197
A note on robust estimators	at atruco to not emits 200
Summary	pnilamsz noitoeje 201
References	102 runcated distribution
Chapter 7: Resampling Methods	aprillasH - allogottel 203
The bootstrap	204 over the strong was A
A motivating example with odds ratios	205
Why the hootstrap works	208
A alasan lasts at the bactetion	211 The multiphase Cilibs sa
The plug-in principle	212 Application in linear regre
Estimation of standard errors with bootstrapping	MOM to eleganosis of MCM
An example of a complex estimation using the boots	strap 216
The parametric bootstrap	218 to noiseulave ent
Estimating bias with bootstrap	Vientin 221
Confidence intervals by bootstrap	A 295 (1919) 222
The jackknife was the similar of abortisM of	226 pter 5: Monte Carl
Disadvantages of the jackknife	nolfazimitao laonem 229
The delete delete delete delete	eozeb\tneoes tneiber 230
Jackknife after bootstrap	tem noerlas 9-notwer 232
0	235 unther general-purpos
TI 1 1 11: 1 1 1	itesdoote driw prils 235
The basic concept of cross validation	selubebola beitilamie 236
Classical cross validation – 70/30 method	238 Netropolis-Hastings re
Leave-one-out cross validation	240 stadient-based stocha
k-fold cross validation	Vision 242
Summary	244
References	willided on Street 245
Chapter 8: Applications of Resampling Methods	and an anised amos
Monte Carlo Tests	247
The bootstrap in regression analysis	sib villidadora elerozi 247
and the second s	villeladoro augunitro 248
The most popular but often worst method	253
	258 and no wel sleew of large
Proper variance estimation with missing values	263
Bootstrapping in time series	269 Limits and convergence of
Bootstrapping in the case of complex sampling de	
Monte Carlo tests	
A motivating example	278
The permutation test as a special kind of MC test	287

A Monte Carlo test for multiple groups and a limited metay?	290
Hypothesis testing using a bootstrap	294
A test for multivariate normality	295
Size of the test pullabor Isologicos ni emetava sir	297
Power comparisons	298
Summary	298
References	299
Chapter 9: The EM Algorithm	301
The basic EM algorithm	301
Some prerequisites	302
Formal definition of the EM algorithm	303
Introductory example for the EM algorithm	304
The EM algorithm by example of k-means clustering	305
The EM algorithm for the imputation of missing values	312
Summary	318
References	318
Chapter 10: Simulation with Complex Data	321
Different kinds of simulation and software	322
Simulating data using complex models	324
A model-based simple example	324
A model-based example with mixtures	327
Model-based approach to simulate data	328
An example of simulating high-dimensional data	329
Simulating finite populations with cluster or hierarchical structures	330
Model-based simulation studies	333
Latent model example continued	334
A simple example of model-based simulation	336
A model-based simulation study	341
Design-based simulation	347
An example with complex survey data	348
Simulation of the synthetic population	349
Estimators of interest	350
Defining the sampling design	351
Using stratified sampling	353
Adding contamination	354
Performing simulations separately on different domains	356
Inserting missing values	357
Summary References	359
References	359

Chapter 11: System Dynamics and Agent-Based Models of the	
Agent-based models	prieu pritaet alaenlogy 364
Dynamics in love and hate	368 Test for multivariate non
Dynamic systems in ecological modeling	teet ent to ex 371
Summary	anoshegmoo 1940 374
References	374
Index	375