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Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques. Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration, complex scheduling, queueing networks, and large-dimensional simulations. This collection of papers arises from a conference held at the University of Nevada, Las Vegas, in 1994. The conference brought together researchers across a range of disciplines whose interests include the theory and application of these methods. This volume provides a timely survey of this field and the new directions in which the field is moving.

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