

Statistische Und Analytische Gütekriterien Für Zufallsgeneratoren In Stochastischen Simulationen - Thomas Plehn

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In der hier vorliegenden Arbeit wird nun so vorgegangen, dass zunächst im ersten Kapitel zwei Zufallsgeneratoren, der lineare Kongruenzgenerator und der Tausworthe-Generator vorgestellt werden. Im zweiten Kapitel geht es dann um analytische Gütekriterien, die durch grafische Darstellungen überprüfbar werden können. Da diese Beurteilungen eher qualitativer Natur sind und man nicht wirklich weiß, ab wann eine bestimmte Gleichverteilungshypothese tatsächlich abzulehnen ist, erfolgt im dritten Kapitel eine exakte Fassung der Problematik mithilfe statistischer Methoden. Hier werden tatsächlich geeignete Testgrößen mit Verwerfungsbereich der Nullhypothese angegeben. Author: Plehn, Thomas Publisher: GRIN Verlag Illustration: N Language: GER Title: Statistische und analytische Gütekriterien für Zufallsgeneratoren in stochastischen Simulationen Pages: 00017 (Encrypted PDF) On Sale: 2009-01-01 SKU-13/ISBN: 9783640419463 Category: Mathematics : General

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