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method of statistical trials. A numerical method based on simulation by random variables and the construction of statistical estimators for the unknown quantities.

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DEFINITION of 'Monte Carlo Simulation' A problem solving technique used to approximate the probability of certain outcomes by running multiple trial runs, called

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A Monte Carlo Simulation is a way of approximating the value of a function where calculating the actual value is difficult or impossible. It uses random sampling to

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the Monte Carlo method change processes described by certain differential equations into an equivalent form interpretable as a succession of random

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