

Colorado-Wyoming Chapter

January 13, 2012

ASA Traveling Course on Monte Carlo Simulation

The CO/WY Chapter of the ASA will host the ASA's Traveling Course on Monte Carlo Simulation on **Fri, January 13, 2012, at the Auraria Campus in Denver**. This will be a hands-on course, and participants are encouraged to bring their own laptops in order to perform exercises during the class. Course materials will be made available in advance. The ASA covers a substantial part of the cost of the course, which keeps the registration fee very low (\$25). Class size is limited to 35 participants.

Title: Monte Carlo Simulation

Presenter:

Zachary Skrivanek

Eli Lilly - Senior Research Scientist

Indiana University Purdue University Indianapolis

Abstract:

Simulation has a wide range of applications from military strategy to engineering queuing models to quantum physics. This course will cater towards statisticians and will focus on Monte Carlo simulations used to estimate complex processes or functions. The theory behind pseudo random number generators will be explained and an overview of modeling and simulation will be given and illustrated with case studies. Specific topics include importance sampling, MCMC, queuing models and clinical trial simulation. Examples will be given in R, but the course will be general enough so that the student can apply the methodology using any appropriate software.

Date/Time: Fri., January 13, 2012, 9:00AM - 4:00 or 5:00PM

Location: Science Bldg, room SI 1011, Auraria Campus, Denver

Cost: \$25.00

Registration: Send email to Nels Grevstad (CO/WY Chapter Rep.), ngrevsta@mscd.edu, or call (303) 556-8411.

For more information:

http://www.amstat.org/education/travelingcourses/tc_mcs2010.cfm