An Excellent Text Book For Practitioners And Theoreticians

Rubinstein is the pioneer of the well-known score function and cross-entropy methods.

Accessible to a broad audience of engineers, computer scientists, mathematicians, statisticians and in general anyone, theorist and practitioner, who is interested in smart simulation, fast optimization, learning algorithms, and image processing.

This book provides an excellent introduction to the Cross-Entropy (CE) method, which is a new and interesting method for the estimation of rare event probabilities and combinatorial optimisation.

The book contains all of the material required by a practitioner or researcher to get started with the CE method. The fact that accompanying Matlab code is freely available renders this field especially accessible to new-comers.

The book has a strong practical flavour, and is easy to read. It will be of interest to anybody working in the field of Monte-Carlo simulation and/or stochastic optimisation.