Subject: Solving equation with Monte Carlo simulation
Posted by zanotti on Mon, 18 Jan 1999 08:00:00 GMT
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Hi,

I'm looking for a Monte-Carlo programm (C, Fortran, IDL...) that could be used to solve the following problem:

F(w)=Integration(G(w,u).H(u), u=-infinity, +infinity )

The functions F(w) is known numerically.
G(w,u) is of the form:
G(w,u)=Sigma(u)*exp( -(1/sigma(u)^2)*(w+delta(u))^2 )
where Sigma(u) and delta(u) are two functions of u.

The problem is to find numerically, h(t), the Fourier transform of H.
It seems difficult to apply the convolution theorem.

If someone has experience, information or a clever idea on the way to solve this sort of problems, please tell me,
Thank you.

JMarc

Subject: Re: Solving equation with Monte Carlo simulation
Posted by John H West on Thu, 21 Jan 1999 08:00:00 GMT
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Jean Marc Zanotti wrote:
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> solve this sort of problems, please tell me,

> Thank you.
>
> JMarc

_Numerical_Recipes_in_C_ has, according to the index, several references listed under "Monte Carlo"

Take a look in http://www.nr.com , or see if you can find a copy of the text local to you.

john

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