



Design and Analysis of Simulation Experiments (International Series in Operations Research & Management Science)

Jack P. C. Kleijnen

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This is a new edition of Kleijnen's advanced expository book on statistical methods for the Design and Analysis of Simulation Experiments (DASE). Altogether, this new edition has approximately 50% new material not in the original book. More specifically, the author has made significant changes to the book's organization, including placing the chapter on Screening Designs immediately after the chapters on Classic Designs, and reversing the order of the chapters on Simulation Optimization and Kriging Metamodels. The latter two chapters reflect how active the research has been in these areas.

The validation section has been moved into the chapter on Classic Assumptions versus Simulation Practice, and the chapter on Screening now has a section on selecting the number of replications in sequential bifurcation through Wald's sequential probability ratio test, as well as a section on sequential bifurcation for multiple types of simulation responses. Whereas all references in the original edition were placed at the end of the book, in this edition references are placed at the end of each chapter.

From Reviews of the First Edition:

"Jack Kleijnen has once again produced a cutting-edge approach to the design and analysis of simulation experiments." (William E. BILES, *JASA*, June 2009, Vol. 104, No. 486)

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