



**PONDICHERRY UNIVERSITY**  
**DEPARTMENT OF STATISTICS**

Ramanujan School of Mathematical Sciences

*All Students, Research Scholars and Faculty Members are cordially  
invited for*

***GUEST LECTURE PROGRAM***

*on*

**A Gentle Introduction to Monte Carlo Simulation**  
*by*

**PROF. SHALABH**

Department of Mathematics and Statistics,

Indian Institute of Technology, Kanpur

**Schedule of the Program:**

<b>Date</b>	<b>Time</b>	<b>Venue</b>
October 08, 2019 (Tuesday)	03:00-04:30 pm	Seminar Hall Dep. of Statistics, RSMS, PU

**Dr. Navin Chandra**  
(Co-ordinator)

**Dr. P. Dhanavanthan**  
(Convener and Head)

# A Gentle Introduction to Monte Carlo Simulation

**Abstract:** The properties of statistical functions whose statistical properties are difficult to find or derive mathematically are computed and studied using the Monte Carlo Simulation techniques. This talk aims to provide a simple introduction to the concept of simulation. It will begin with an elementary introduction to simulation and explain the concepts behind the statistical simulation. Some examples will be considered and steps will be illustrated for the computation and use of software.