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Although numerical techniques have become the standard tools for solving

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practical, complex electromagnetic problems, there is no book currently available that focuses exclusively on Monte Carlo techniques for electromagnetics. Alleviating this problem, this book describes Monte Carlo methods as they are used in the field of electromagnetics.



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principle.  
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**Monte Carlo method - Wikipedia**

Since this exactly what is done in the field of statistics, the analysis of the Monte Carlo method is a direct application of statistics. In summary, the Monte Carlo method involves essentially three steps: 1. Generate a random

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sample of the input parameters according to the (assumed) distributions of the inputs. 2.

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Summary: Describes Monte Carlo methods and their applications in electromagnetic computation. This book presents Monte Carlo methods in a

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systematic way, providing solutions to Maxwell's, Laplace's, and Poisson's equations using the finite difference method, and Exodus method.

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Monte Carlo methods are widely used heuristic techniques which can solve a variety of common problems including optimization and numerical integration problems. These algorithms work by cleverly sampling from a distribution to simulate the workings of a system.

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In statistics, Markov chain Monte Carlo (MCMC) methods comprise a class of algorithms for sampling from a probability distribution. By constructing a Markov chain that has the desired distribution as its equilibrium distribution, one can obtain a sample of the desired distribution by recording

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states from the chain.  
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