SAMPLE SPACE DEFINITION

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ABSTRACT

The sample space definition of simulation experiments
characterizes a simulation experiment in terms of the
sample space and probability distribution of the
inputs, an output function defined on the inputs, a
sampling plan, a statistics function defined on the
outputs, and parameters of interest that the
statistics estimate. This definition is particularly
useful for studing variance reduction techniques.

REFERENCE

Nelson, B.L. and B.W. Schmeiser, "A Mathematical-
   Statistical Framework for Variance Reduction,
   Part I: Simulation Experiments," Research
   Memorandum No. 84-4, School of Industrial
   Engineering, Purdue University, 1984.