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The three-volume series *History of the Theory of Numbers* is the work of the distinguished mathematician Leonard Eugene Dickson, who taught at the University of Chicago for four decades and is celebrated for his many contributions to number theory and group theory. This second volume in the series, which is suitable for upper-level undergraduates and graduate students, is devoted to the subject of diophantine analysis. It can be read independently of the preceding volume, which explores divisibility and primality, and volume III, which examines quadratic and higher forms. Featured topics include polygonal, pyramidal, and figurate numbers; linear diophantine equations and congruences; partitions; rational right triangles; triangles, quadrilaterals, and tetrahedra; the sums of two, three, four, and  $n$  squares; the number of solutions of quadratic congruences in  $n$  unknowns; Liouville's series of eighteen articles; the Pell equation; squares in arithmetical or geometrical progression; equations of degrees three, four, and  $n$ ; sets of integers with equal sums of like powers; Waring's problem and related results; Fermat's last theorem; and many other related subjects. Indexes of authors cited and subjects appear at the end of the book. Table of contents. Collection of the monthly climatological reports of the United States by state or region with monthly and annual national summaries. Comprehensive, up-to-date textbook, integrating recent experimental results, including discovery of the Higgs boson, to convey the excitement of the field to undergraduate and graduate students. Physical theory is made accessible with coverage of underlying principles, full mathematical derivations, worked examples of experimental applications,

and end-of-chapter problems. Simplified Tables Collection of the monthly climatological reports of the United States by state or region, with monthly and annual national summaries. This book starts with the basic ideas in uncertainty propagation using Monte Carlo methods and the generation of random variables and stochastic processes for some common distributions encountered in engineering applications. It then introduces a class of powerful simulation techniques called Markov Chain Monte Carlo method (MCMC), an important machinery behind Subset Simulation that allows one to generate samples for investigating rare scenarios in a probabilistically consistent manner. The theory of Subset Simulation is then presented, addressing related practical issues encountered in the actual implementation. The book also introduces the reader to probabilistic failure analysis and reliability-based sensitivity analysis, which are laid out in a context that can be efficiently tackled with Subset Simulation or Monte Carlo simulation in general. The book is supplemented with an Excel VBA code that provides a user-friendly tool for the reader to gain hands-on experience with Monte Carlo simulation. Presents a powerful simulation method called Subset Simulation for efficient engineering risk assessment and failure and sensitivity analysis Illustrates examples with MS Excel spreadsheets, allowing readers to gain hands-on experience with Monte Carlo simulation Covers theoretical fundamentals as well as advanced implementation issues A companion website is available to include the developments of the software ideas This book is essential reading for graduate students, researchers and engineers interested in applying Monte Carlo methods for risk assessment and reliability based

design in various fields such as civil engineering, mechanical engineering, aerospace engineering, electrical engineering and nuclear engineering. Project managers, risk managers and financial engineers dealing with uncertainty effects may also find it useful.

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