

# The Cross-Entropy Method: A Unified Approach to Combinatorial Optimization, Monte-Carlo Simulation and Machine Learning (Information Science and Statistics)

Reuven Y. Rubinstein, Dirk P. Kroese



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Rubinstein is the pioneer of the well-known score function and cross-entropy methods.

Accessible to a broad audience of engineers, computer scientists, mathematicians, statisticians and in general anyone, theorist and practitioner, who is interested in smart simulation, fast optimization, learning algorithms, and image processing.

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