

Harald Niederreiter
Peter Jau-Shyong Shiue (Editors)

**Monte Carlo and Quasi-
Monte Carlo Methods in
Scientific Computing**



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Monte Carlo And Quasi Monte Carlo Methods In Scientific Computing

Harald Niederreiter



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Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing Harald Niederreiter, Peter J. Shiue, 1995-09-11

Conference "Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing." , Monte Carlo and Quasi-Monte Carlo Methods 2000 Kai-Tai Fang, Fred J. Hickernell, Harald Niederreiter, 2011-06-28 This book represents the refereed proceedings of the Fourth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Hong Kong Baptist University in 2000. An important feature are invited surveys of the state of the art in key areas such as multidimensional numerical integration, low discrepancy point sets, random number generation and applications of Monte Carlo and quasi Monte Carlo methods. These proceedings include also carefully selected contributed papers on all aspects of Monte Carlo and quasi Monte Carlo methods. The reader will be informed about current research in this very active field. *Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing* Harald Niederreiter, Peter J. Shiue, 2012-12-06 Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques. Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration, complex scheduling, queueing networks and large dimensional simulations. This collection of papers arises from a conference held at the University of Nevada Las Vegas in 1994. The conference brought together researchers across a range of disciplines whose interests include the theory and application of these methods. This volume provides a timely survey of this field and the new directions in which the field is moving.

Monte Carlo and Quasi-Monte Carlo Methods 2010 Leszek Plaskota, Henryk Woźniakowski, 2012-08-24 This book represents the refereed proceedings of the Ninth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at the University of Warsaw, Poland, in August 2010. These biennial conferences are major events for Monte Carlo and the premiere event for quasi Monte Carlo research. The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods. The reader will be provided with information on latest developments in these very active areas. The book is an excellent reference for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance and statistics.

Monte Carlo and Quasi-Monte Carlo Methods Art B. Owen, Peter W. Glynn, 2018-07-03 This book presents the refereed proceedings of the Twelfth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at Stanford University, California, in August 2016. These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers. The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods. Offering information on the latest developments in these very active areas, this book is an excellent reference resource for theoreticians and practitioners interested in solving

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and Quasi Monte Carlo Methods in Scientific Computing MCQMC 2020 which took place online during August 10-14 2020. This book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in statistics machine learning finance and computer graphics offering information on the latest developments in Monte Carlo and quasi Monte Carlo methods and their randomized versions.

Monte Carlo and Quasi-Monte Carlo Methods 2004 Harald Niederreiter, Denis Talay, 2006-02-08. This book represents the refereed proceedings of the Sixth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing and of the Second International Conference on Monte Carlo and Probabilistic Methods for Partial Differential Equations. These conferences were held jointly at Juan les Pins France in June 2004. The proceedings include carefully selected papers on many aspects of Monte Carlo methods quasi Monte Carlo methods and the numerical solution of partial differential equations. The reader will be informed about current research in these very active areas. *Monte Carlo and Quasi-Monte Carlo Methods* Aicke Hinrichs, Peter Kritzer, Friedrich Pillichshammer, 2024-07-12. This book presents the refereed proceedings of the 15th International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held in Linz Austria and organized by the Johannes Kepler University Linz and the Austrian Academy of Sciences in July 2022. These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers. The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods. Offering information on the latest developments in these highly active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems in particular arising in finance statistics and computer graphics. Monte Carlo and Quasi-Monte Carlo Methods 2002 Harald Niederreiter, 2011-06-28. This book represents the refereed proceedings of the Fifth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at the National University of Singapore in the year 2002. An important feature are invited surveys of the state of the art in key areas such as multidimensional numerical integration low discrepancy point sets computational complexity finance and other applications of Monte Carlo and quasi Monte Carlo methods. These proceedings also include carefully selected contributed papers on all aspects of Monte Carlo and quasi Monte Carlo methods. The reader will be informed about current research in this very active area. *Monte Carlo and Quasi-Monte Carlo Methods* Ronald Cools, Dirk Nuyens, 2016-06-13. This book presents the refereed proceedings of the Eleventh International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at the University of Leuven Belgium in April 2014. These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers. The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods. Offering information on the latest developments in these very active areas this book is an excellent reference.

resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance statistics and computer graphics

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Large-Scale Scientific Computing Ivan Lirkov, Svetozar Margenov, Jerzy Wasniewski, 2010-04-23 This book constitutes the thoroughly refereed post conference proceedings of the 7th International Conference on Large Scale Scientific Computations LSSC 2009 held in Sozopol Bulgaria in June 2009 The 93 revised full papers presented together with 5 plenary and invited papers were carefully reviewed and selected from numerous submissions for inclusion in the book The papers are organized in topical sections on multilevel and multiscale preconditioning methods multilevel and multiscale methods for industrial applications environmental modeling control and uncertain systems application of metaheuristics to large scale problems monte carlo methods applications distributed computing grid and scientific and engineering applications reliable numerical methods for differential equations novel applications of optimization ideas to the numerical Solution of PDEs and contributed talks

The 4th International Conference on Monte Carlo & Quasi-Monte Carlo Methods in Scientific Computing, November 27-December 1, 2000, Hong Kong Hong Kong Baptist University. Statistics Research and Consultancy Centre, 2000

Reviewing **Monte Carlo And Quasi Monte Carlo Methods In Scientific Computing**: Unlocking the Spellbinding Force of Linguistics

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