

Springer Proceedings in Mathematics & Statistics

Alexander Keller *Editor*

Monte Carlo and Quasi-Monte Carlo Methods

MCQMC 2020, Oxford, United Kingdom,
August 10–14

 Springer

Monte Carlo And Quasimonte Carlo Methods

Art B. Owen, Peter W. Glynn



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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 Sampling Christiane Lemieux,2009-04-03 Quasi Monte Carlo methods have become an increasingly popular alternative to Monte Carlo methods over the last two decades Their successful implementation on practical problems especially in finance has motivated the development of several new research areas within this field to which practitioners and researchers from various disciplines currently contribute This book presents essential tools for using quasi Monte Carlo sampling in practice The first part of the book focuses on issues related to Monte Carlo methods uniform and non uniform random number generation variance reduction techniques but the material is presented to prepare the readers for the next step which is to replace the random sampling inherent to Monte Carlo by quasi random sampling The second part of the book deals with this next step Several aspects of quasi Monte Carlo methods are covered including constructions randomizations the use of ANOVA decompositions and the concept of effective dimension The third part of the book is devoted to applications in finance and more advanced statistical tools like Markov chain Monte Carlo and sequential Monte Carlo with a discussion of their quasi Monte Carlo counterpart The prerequisites for reading this book are a basic knowledge of statistics and enough mathematical maturity to follow through the various techniques used throughout the book This text is aimed at graduate students in statistics management science operations research engineering and applied mathematics It should also be useful to practitioners who want to learn more about Monte Carlo and quasi Monte Carlo methods and researchers interested in an up to date guide to these methods **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**

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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

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Random Number Generation and Quasi-Monte Carlo Methods Harald Niederreiter, 1992-01-01 This volume contains recent work in uniform pseudorandom number generation and quasi Monte Carlo methods and stresses the interplay between them

Monte Carlo and Quasi-Monte Carlo Methods and Their Application Yongzeng Lai, 2000

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 high dimensional computational problems arising in

particular in finance statistics computer graphics and the solution of PDEs *Uniform Distribution and Quasi-Monte Carlo Methods* Peter Kritzer, Harald Niederreiter, Friedrich Pillichshammer, Arne Winterhof, 2014-08-19 This book is summarizing the results of the workshop Uniform Distribution and Quasi Monte Carlo Methods of the RICAM Special Semester on Applications of Algebra and Number Theory in October 2013 The survey articles in this book focus on number theoretic point constructions uniform distribution theory and quasi Monte Carlo methods As deterministic versions of the Monte Carlo method quasi Monte Carlo rules enjoy increasing popularity with many fruitful applications in mathematical practice as for example in finance computer graphics and biology The goal of this book is to give an overview of recent developments in uniform distribution theory quasi Monte Carlo methods and their applications presented by leading experts in these vivid fields of research **Monte Carlo and Quasi-Monte Carlo Methods 2006** Alexander Keller, Stefan Heinrich, Harald Niederreiter, 2007-12-30 This book presents the refereed proceedings of the Seventh International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing held in Ulm Germany in August 2006 The proceedings include carefully selected papers on many aspects of Monte Carlo and quasi Monte Carlo methods and their applications They also provide information on current research in these very active areas **Monte Carlo and Quasi-Monte Carlo Methods with Applications** Natalia-Carmen Roşca, 2009 **Monte Carlo and Quasi-Monte Carlo Methods** Alexander Keller, 2022-05-20 This volume presents the revised papers of the 14th International Conference in Monte Carlo 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 Russel E. Caflisch, 1997

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