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Monte Carlo and Quasi–Monte Carlo Methods

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Monte Carlo And Quasimonte Carlo Methods

Harald Niederreiter,Jerome Spanier

Monte Carlo And Quasimonte Carlo Methods :

Monte Carlo and Quasi-Monte Carlo Methods ,1996 **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 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 2000* Kai-Tai Fang,Fred J. Hickernell,Harald Niederreiter,2002-01-22 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 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 2010* Leszek Plaskota,Henryk Woźniakowski,2012-08-23 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 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 in Scientific Computing** Harald Niederreiter,Peter J Shiue,1995-09-11 Monte Carlo and Quasi-Monte Carlo Methods Bruno Tuffin,Pierre L'Ecuyer,2020-05-01 This book presents the refereed proceedings of the 13th International Conference on Monte Carlo and

Quasi Monte Carlo Methods in Scientific Computing that was held at the University of Rennes France and organized by Inria in July 2018 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   Monte-Carlo and Quasi-Monte Carlo Methods 1998 Harald Niederreiter,Jerome Spanier,2000 This book represents the refereed proceedings of the Third International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Claremont Graduate University in 1998 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 area   **Monte Carlo and Quasi-Monte Carlo Methods and Their Application** Yongzeng Lai,2000   *Monte Carlo and Quasi-Monte Carlo Methods 2012* Josef Dick,Frances Y. Kuo,Gareth W. Peters,Ian H. Sloan,2013-12-05 This book represents the refereed proceedings of the Tenth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at the University of New South Wales Australia in February 2012 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 statistics and computer graphics   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 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 with Applications** Natalia-Carmen Roşca,2009   **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* Russel E. Caflisch,1997   Contributions to the Theory of Monte Carlo and Quasi-Monte Carlo Methods Giray Okten,1999 Quasi Monte Carlo methods which are often described as deterministic versions of Monte Carlo methods were introduced in the 1950s by number theoreticians They improve several deficiencies of Monte Carlo methods such as providing estimates with deterministic bounds and avoiding the paradoxical difficulty of generating random numbers in a computer However they have their own drawbacks First although they provide faster convergence than Monte Carlo methods asymptotically the advantage may not be practical to obtain in high dimensional problems Second there is not a practical way to measure the error of a quasi Monte Carlo simulation Finally unlike Monte Carlo methods there is a scarcity of error reduction techniques for these methods In this dissertation we attempt to provide remedies for the disadvantages of quasi Monte Carlo methods mentioned above In the first part of the dissertation a hybrid Monte Carlo sequence designed to obtain error reduction in high dimensions is studied Probabilistic results on the discrepancy of this sequence as well as results obtained by applying the sequence to problems from numerical integration and mathematical finance are presented In the second part of the dissertation a new hybrid Monte Carlo method is introduced in an attempt to obtain a practical statistical error analysis using low discrepancy sequences It is applied to problems from mathematical finance and particle transport theory to compare its effectiveness with the conventional methods In the last part of the dissertation a generalized quasi Monte Carlo integration rule is introduced A Koksma Hlawka type inequality for the rule is proved using a new concept for the variation of a function As a consequence of the rule error reduction techniques and in particular an importance sampling type statement are derived

Problems from different disciplines are used as practical tests for our methods The numerical results obtained in favor of the methods suggest the practical advantages that can be realized by their use in a wide variety of applications

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