

Harald Niederreiter
Denis Talay (Eds.)

Monte Carlo and Quasi- Monte Carlo Methods 2004

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Monte Carlo And Quasimonte Carlo Methods 2004

**Josef Dick, Peter Kritzer, Friedrich
Pillichshammer**



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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 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 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 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

Monte Carlo and Quasi-Monte Carlo Methods 2008 Pierre L' Ecuyer, Art B. Owen, 2010-01-14 This book represents the refereed proceedings of the Eighth International Conference on Monte Carlo MC and Quasi Monte Carlo QMC Methods in Scientific Computing held in Montreal Canada in July 2008 It covers the latest theoretical developments as well as important applications of these methods in different areas It contains two tutorials eight invited articles and 32 carefully selected articles based on the 135 contributed presentations made at the conference This conference is a major event in Monte Carlo methods and is the premiere event for quasi Monte Carlo and its combination with Monte Carlo This series of proceedings volumes is the primary outlet for quasi Monte Carlo research

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

Monte Carlo and Quasi-Monte Carlo Methods 1996 Harald Niederreiter, Peter Hellekalek, Gerhard Larcher, 1997-11-14 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

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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 **Computation of Multivariate Normal and t Probabilities** Alan Genz, Frank Bretz, 2009-07-09

Multivariate normal and t probabilities are needed for statistical inference in many applications Modern statistical computation packages provide functions for the computation of these probabilities for problems with one or two variables This book describes recently developed methods for accurate and efficient computation of the required probability values for problems with two or more variables The book discusses methods for specialized problems as well as methods for general problems The book includes examples that illustrate the probability computations for a variety of applications **Applied Algebra and Number Theory** Gerhard Larcher, Friedrich Pillichshammer, Arne Winterhof, Chaoping Xing, 2014-12-11 Harald Niederreiter's pioneering research in the field of applied algebra and number theory has led to important and substantial breakthroughs in many areas This collection of survey articles has been authored by close colleagues and leading experts to mark the occasion of his 70th birthday The book provides a modern overview of different research areas covering uniform distribution and quasi Monte Carlo methods as well as finite fields and their applications in particular cryptography and pseudorandom number generation Many results are published here for the first time The book serves as a useful starting point for graduate students new to these areas or as a refresher for researchers wanting to follow recent trends

Advances in Modeling and Simulation Zdravko Botev, Alexander Keller, Christiane Lemieux, Bruno Tuffin, 2022-11-30 This book celebrates the career of Pierre L Ecuyer on the occasion of his 70th birthday Pierre has made significant contributions to the fields of simulation modeling and operations research over the last 40 years This book contains 20 chapters written by collaborators and experts in the field who by sharing their latest results want to recognize the lasting impact of Pierre's work in their research area The breadth of the topics covered reflects the remarkable versatility of Pierre's contributions from deep theoretical results to practical and industry ready applications The Festschrift features article from the domains of Monte Carlo and quasi Monte Carlo methods Markov chains sampling and low discrepancy sequences simulation rare events graphics finance machine learning stochastic processes and tractability **Probabilistic Forecasting and Bayesian Data Assimilation** Sebastian Reich, Colin Cotter, 2015-05-14 This book covers key ideas and concepts It is an ideal introduction for graduate students in any field where Bayesian data assimilation is applied **Multivariate Algorithms and Information-Based Complexity** Fred J. Hickernell, Peter Kritzer, 2020-06-08 The contributions by leading experts in this book focus on a variety of topics of current interest related to information based complexity ranging from function approximation numerical integration numerical methods for the sphere and algorithms with random information to Bayesian probabilistic numerical methods and numerical methods for stochastic differential equations *Applied Algebra, Algebraic Algorithms and Error-Correcting Codes* Serdar Boztas, Hsiao-feng Lu, 2007-11-29 This book constitutes the refereed

proceedings of the 17th International Symposium on Applied Algebra Algebraic Algorithms and Error Correcting Codes AAECC 17 held in Bangalore India in December 2007 Among the subjects addressed are block codes including list decoding algorithms algebra and codes rings fields algebraic geometry codes algebra rings and fields polynomials permutations lattices cryptography cryptanalysis and complexity computational algebra

Independent Random Sampling Methods Luca Martino, David Luengo, Joaquín Míguez, 2018-03-31 This book systematically addresses the design and analysis of efficient techniques for independent random sampling Both general purpose approaches which can be used to generate samples from arbitrary probability distributions and tailored techniques designed to efficiently address common real world practical problems are introduced and discussed in detail In turn the monograph presents fundamental results and methodologies in the field elaborating and developing them into the latest techniques The theory and methods are illustrated with a varied collection of examples which are discussed in detail in the text and supplemented with ready to run computer code The main problem addressed in the book is how to generate independent random samples from an arbitrary probability distribution with the weakest possible constraints or assumptions in a form suitable for practical implementation The authors review the fundamental results and methods in the field address the latest methods and emphasize the links and interplay between ostensibly diverse techniques

Numerical Methods in Finance and Economics Paolo Brandimarte, 2013-06-06 A state of the art introduction to the powerful mathematical and statistical tools used in the field of finance The use of mathematical models and numerical techniques is a practice employed by a growing number of applied mathematicians working on applications in finance Reflecting this development *Numerical Methods in Finance and Economics* A MATLAB Based Introduction Second Edition bridges the gap between financial theory and computational practice while showing readers how to utilize MATLAB the powerful numerical computing environment for financial applications The author provides an essential foundation in finance and numerical analysis in addition to background material for students from both engineering and economics perspectives A wide range of topics is covered including standard numerical analysis methods Monte Carlo methods to simulate systems affected by significant uncertainty and optimization methods to find an optimal set of decisions Among this book's most outstanding features is the integration of MATLAB which helps students and practitioners solve relevant problems in finance such as portfolio management and derivatives pricing This tutorial is useful in connecting theory with practice in the application of classical numerical methods and advanced methods while illustrating underlying algorithmic concepts in concrete terms Newly featured in the Second Edition In depth treatment of Monte Carlo methods with due attention paid to variance reduction strategies New appendix on AMPL in order to better illustrate the optimization models in Chapters 11 and 12 New chapter on binomial and trinomial lattices Additional treatment of partial differential equations with two space dimensions Expanded treatment within the chapter on financial theory to provide a more thorough background for engineers not familiar with finance New coverage of advanced optimization methods and applications later in

the text *Numerical Methods in Finance and Economics A MATLAB Based Introduction Second Edition* presents basic treatments and more specialized literature and it also uses algebraic languages such as AMPL to connect the pencil and paper statement of an optimization model with its solution by a software library Offering computational practice in both financial engineering and economics fields this book equips practitioners with the necessary techniques to measure and manage risk

Sparse Grid Quadrature in High Dimensions with Applications in Finance and Insurance Markus Holtz, 2010-10-22 This book deals with the numerical analysis and efficient numerical treatment of high dimensional integrals using sparse grids and other dimension wise integration techniques with applications to finance and insurance The book focuses on providing insights into the interplay between coordinate transformations effective dimensions and the convergence behaviour of sparse grid methods The techniques derivations and algorithms are illustrated by many examples figures and code segments Numerical experiments with applications from finance and insurance show that the approaches presented in this book can be faster and more accurate than quasi Monte Carlo methods even for integrands with hundreds of dimensions

Tractability of Multivariate Problems: Standard information for functionals Erich Novak, H. Woźniakowski, 2008 This is the second volume of a three volume set comprising a comprehensive study of the tractability of multivariate problems The second volume deals with algorithms using standard information consisting of function values for the approximation of linear and selected nonlinear functionals An important example is numerical multivariate integration The proof techniques used in volumes I and II are quite different It is especially hard to establish meaningful lower error bounds for the approximation of functionals by using finitely many function values Here the concept of decomposable reproducing kernels is helpful allowing it to find matching lower and upper error bounds for some linear functionals It is then possible to conclude tractability results from such error bounds Tractability results even for linear functionals are very rich in variety There are infinite dimensional Hilbert spaces for which the approximation with an arbitrarily small error of all linear functionals requires only one function value There are Hilbert spaces for which all nontrivial linear functionals suffer from the curse of dimensionality This holds for unweighted spaces where the role of all variables and groups of variables is the same For weighted spaces one can monitor the role of all variables and groups of variables Necessary and sufficient conditions on the decay of the weights are given to obtain various notions of tractability The text contains extensive chapters on discrepancy and integration decomposable kernels and lower bounds the Smolyak sparse grid algorithms lattice rules and the CBC component by component algorithms This is done in various settings Path integration and quantum computation are also discussed This volume is of interest to researchers working in computational mathematics especially in approximation of high dimensional problems It is also well suited for graduate courses and seminars There are 61 open problems listed to stimulate future research in tractability

Lattice Rules Josef Dick, Peter Kritzer, Friedrich Pillichshammer, 2022-07-23 Lattice rules are a powerful and popular form of quasi Monte Carlo rules based on multidimensional integration lattices This

book provides a comprehensive treatment of the subject with detailed explanations of the basic concepts and the current methods used in research. This comprises, for example, error analysis in reproducing kernel Hilbert spaces, fast component by component constructions, the curse of dimensionality and tractability, weighted integration and approximation problems, and applications of lattice rules.

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