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Monte Carlo and Quasi-Monte Carlo Methods

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**Aicke Hinrichs, Peter Kritzer, Friedrich
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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

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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 **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 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 Quasi-Monte Carlo Methods for Photorealistic Image Synthesis Alexander Keller,1998 **Monte Carlo and Quasi-Monte Carlo Methods with Applications** Natalia-Carmen Roşca,2009

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