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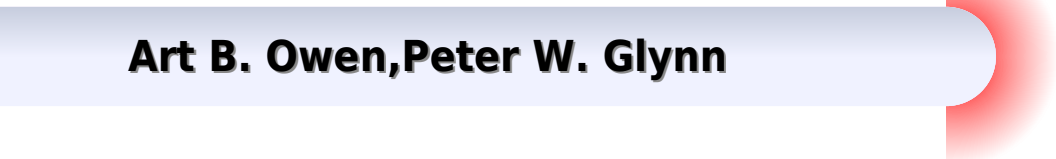
Monte Carlo and Quasi-Monte Carlo Methods

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Monte Carlo And Quasimonte Carlo Methods

Art B. Owen, Peter W. Glynn



Monte Carlo And Quasimonte Carlo Methods :

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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*

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and Quasi-Monte Carlo Methods and Their Application Yongzeng Lai,2000 **Monte Carlo and Quasi-Monte Carlo Methods** Russel E. Caflisch,1997 **Random Number Generation and Quasi-Monte Carlo Methods** Harald

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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

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