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# Monte Carlo and Quasi- Monte Carlo Methods

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# Monte Carlo And Quasi Monte Carlo Methods In Scientific Computing

**Josef Dick, Frances Y. Kuo, Gareth W. Peters, Ian H. Sloan**



## **Monte Carlo And Quasi Monte Carlo Methods In Scientific Computing:**

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 Methods in Scientific Computing**

Harald Niederreiter,Peter J Shiue,1995-09-11 Conference "Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing." , *Monte Carlo and Quasi-Monte Carlo Methods 2010* Leszek Plaskota,Henryk Woźniakowski,2012-08-24 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

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*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

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