

Pierre L'Ecuyer
Art B. Owen Editors

Monte Carlo and Quasi- Monte Carlo Methods 2008

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Monte Carlo And Quasi Monte Carlo Methods 2008

Harald Niederreiter, Denis Talay



Monte Carlo And Quasi Monte Carlo Methods 2008:

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 2008 Pierre L' Ecuyer, Art B. Owen, 2010-10-22 **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, 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

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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

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

A Panorama of Discrepancy Theory William Chen, Anand Srivastav, Giancarlo Travaglini, 2014-10-07 This is the first work on Discrepancy Theory to show the present variety of points of view and applications covering the areas Classical and Geometric Discrepancy Theory Combinatorial Discrepancy Theory and Applications and Constructions It consists of several chapters written by experts in their respective fields and focusing on the different aspects of the theory Discrepancy theory concerns the problem of replacing a continuous object with a discrete sampling and is currently located at the crossroads of number theory combinatorics Fourier analysis algorithms and complexity probability theory and numerical analysis This book presents an invitation to researchers and students to explore the different methods and is meant to motivate interdisciplinary research

Numerical Methods and Applications Ivan Dimov, Lirkov Ivan Dimov, Stefka Dimova, Natalia Kolkovska, 2011-01-14 This book constitutes the thoroughly refereed post conference proceedings of the 7th International Conference on Numerical Methods and Applications NMA 2010 held in Borovets Bulgaria in August 2010 The 60 revised full papers presented together with 3 invited papers were carefully reviewed and selected from numerous submissions for inclusion in this book The papers are organized in topical sections on Monte Carlo and quasi Monte Carlo methods environmental modeling grid computing and applications metaheuristics for optimization problems and modeling and simulation of electrochemical processes

Handbook of Computational Finance Jin-Chuan Duan, Wolfgang Karl Härdle, James E. Gentle, 2011-10-25 Any financial asset that is openly traded has a market price Except for extreme market conditions market price may be more or less than a

fair value Fair value is likely to be some complicated function of the current intrinsic value of tangible or intangible assets underlying the claim and our assessment of the characteristics of the underlying assets with respect to the expected rate of growth future dividends volatility and other relevant market factors Some of these factors that affect the price can be measured at the time of a transaction with reasonably high accuracy Most factors however relate to expectations about the future and to subjective issues such as current management corporate policies and market environment that could affect the future financial performance of the underlying assets Models are thus needed to describe the stochastic factors and environment and their implementations inevitably require computational finance tools *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** ,1996 **Physically Based Rendering, fourth edition** Matt Pharr,Wenzel Jakob,Greg Humphreys,2023-03-28 A comprehensive update of the leading edge computer graphics textbook that sets the standard for physically based rendering in the industry and the field with new material on GPU ray tracing Photorealistic computer graphics are ubiquitous in today s world widely used in movies and video games as well as product design and architecture Physically based approaches to rendering where an accurate modeling of the physics of light scattering is at the heart of image synthesis offer both visual realism and predictability Now in a comprehensively updated new edition this best selling computer graphics textbook sets the standard for physically based rendering in the industry and the field Physically Based Rendering describes both the mathematical theory behind a modern photorealistic rendering system as well as its practical implementation A method known as literate programming combines human readable documentation and source code into a single reference that is specifically designed to aid comprehension The book s leading edge algorithms software and ideas including new material on GPU ray tracing equip the reader to design and employ a full featured rendering system capable of creating stunning imagery This essential text represents the future of real time graphics Detailed and rigorous but accessible approach guides readers all the way from theory to practical software implementation Fourth edition features new chapter on GPU ray tracing essential for game developers The premier reference for professionals learning about and working in the field Won its authors a 2014 Academy Award for Scientific and Technical Achievement Includes a companion site complete with source code *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 *Handbook of Monte Carlo Methods* Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev,2011-03-15 The purpose of this handbook is to provide an accessible and

comprehensive compendium of Monte Carlo techniques and related topics It contains a mix of theory summarized algorithms pseudo and actual and applications Since the audience is broad the theory is kept to a minimum this without sacrificing rigor The book is intended to be used as an essential guide to Monte Carlo methods to quickly look up ideas procedures formulas pictures etc rather than purely a monograph for researchers or a textbook for students As the popularity of these methods continues to grow and new methods are developed in rapid succession the staggering number of related techniques ideas concepts and algorithms makes it difficult to maintain an overall picture of the Monte Carlo approach This book attempts to encapsulate the emerging dynamics of this field of study 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 Methods** J. Hammersley, 2013-03-07 This monograph surveys the present state of Monte Carlo methods we have dallied with certain topics that have interested us Although personally we hope that our coverage of the subject is reasonably complete at least we believe that this book and the references in it come near to exhausting the present range of the subject On the other hand there are many loose ends for example we mention various ideas for variance reduction that have never been seriously applied in practice This is inevitable and typical of a subject that has remained in its infancy for twenty years or more We are convinced of ver theless that Monte Carlo methods will one day reach an impressive maturity The main theoretical content of this book is in Chapter 5 some readers may like to begin with this chapter referring back to Chapters 2 and 3 when necessary Chapters 7 to 12 deal with applications of the Monte Carlo method in various fields and can be read in any order For the sake of completeness we cast a very brief glance in Chapter 4 at the direct simulation used in industrial and operational research where the very simplest Monte Carlo techniques are usually sufficient We assume that the reader has what might roughly be described as a graduate knowledge of mathematics The actual mathematical techniques are with few exceptions quite elementary but we have freely used vectors matrices and similar mathematical language for the sake of conciseness Handbook of Monte Carlo Methods Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today's numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging

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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 1996 Harald Niederreiter, 1998 Monte Carlo methods are numerical methods based on random sampling and quasi Monte Carlo methods are their deterministic versions This volume contains the refereed proceedings of the Second International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at the University of Salzburg Austria from July 9 12 1996 The conference was a forum for recent progress in the theory and the applications of these methods The topics covered in this volume range from theoretical issues in Monte Carlo and simulation methods low discrepancy point sets and sequences lattice rules and pseudorandom number generation to applications such as numerical integration numerical linear algebra integral equations binary search global optimization computational physics mathematical finance and computer graphics These proceedings will be of interest to graduate students and researchers in Monte Carlo and quasi Monte Carlo methods to numerical analysts and to practitioners of simulation methods

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Carlo and Quasi-Monte Carlo Methods in Scientific Computing Harald Niederreiter, Peter J Shiue, 1995-09-11

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