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Christiane Lemieux

Monte Carlo and Quasi-Monte Carlo Sampling

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Ying Liu



Monte Carlo And Quasi Monte Carlo Sampling Springer Series In Statistics:

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 **75 Years of**

Mathematics of Computation Susanne C. Brenner, Igor E. Shparlinski, Chi-Wang Shu, Daniel Szyld, 2020-07-29 The year 2018 marked the 75th anniversary of the founding of Mathematics of Computation one of the four primary research journals published by the American Mathematical Society and the oldest research journal devoted to computational mathematics To celebrate this milestone the symposium Celebrating 75 Years of Mathematics of Computation was held from November 1 3 2018 at the Institute for Computational and Experimental Research in Mathematics ICERM Providence Rhode Island The sixteen papers in this volume written by the symposium speakers and editors of the journal include both survey articles and new contributions On the discrete side there are four papers covering topics in computational number theory and computational algebra On the continuous side there are twelve papers covering topics in machine learning high dimensional approximations nonlocal and fractional elliptic problems gradient flows hyperbolic conservation laws Maxwell s equations Stokes s equations a posteriori error estimation and iterative methods Together they provide a snapshot of significant achievements in the past quarter century in computational mathematics and also in important current trends *Applied Algebra and Number Theory* Gerhard Larcher, Friedrich Pillichshammer, Arne Winterhof, 2014-12-11 This book contains survey articles on modern topics related to the work of Harald Niederreiter written by close colleagues and leading experts

Numbers and Figures Giancarlo Travaglini, 2023-05-31 One of the great charms of mathematics is uncovering

unexpected connections In Numbers and Figures Giancarlo Travaglini provides six conversations that do exactly that by talking about several topics in elementary number theory and some of their connections to geometry calculus and real life problems such as COVID 19 vaccines or fiscal frauds Each conversation is in two parts an introductory essay which provides a gentle introduction to the topic and a second section that delves deeper and requires study by the reader The topics themselves are extremely appealing and include for example Pick s theorem Simpson s paradox Farey sequences the Frobenius problem and Benford s Law Numbers and Figures will be a useful resource for college faculty teaching Elementary Number Theory or Calculus The chapters are largely independent and could make for nice course ending projects or even lead ins to high school or undergraduate research projects The whole book would make for an enjoyable semester long independent reading course Faculty will find it entertaining bedtime reading and last but not least readers more generally will be interested in this book if they miss the accuracy and imagination found in their high school and college math courses

Monte-Carlo and Quasi-Monte Carlo Methods 1998 Harald Niederreiter,Jerome Spanier,2000 This book represents the refereed proceedings of the Third International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Claremont Graduate University in 1998 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 area Quantifying Uncertainty in Subsurface Systems Céline Scheidt,Lewis Li,Jef

Caers,2018-06-19 Under the Earth s surface is a rich array of geological resources many with potential use to humankind However extracting and harnessing them comes with enormous uncertainties high costs and considerable risks The valuation of subsurface resources involves assessing discordant factors to produce a decision model that is functional and sustainable This volume provides real world examples relating to oilfields geothermal systems contaminated sites and aquifer recharge Volume highlights include A multi disciplinary treatment of uncertainty quantification Case studies with actual data that will appeal to methodology developers A Bayesian evidential learning framework that reduces computation and modeling time Quantifying Uncertainty in Subsurface Systems is a multidisciplinary volume that brings together five major fields information science decision science geosciences data science and computer science It will appeal to both students and practitioners and be a valuable resource for geoscientists engineers and applied mathematicians Read the Editors Vox eos org editors vox quantifying uncertainty about earths resources Risk, Reliability and Safety: Innovating Theory and Practice Lesley Walls,Matthew Revie,Tim Bedford,2016-11-25 Risk Reliability and Safety contains papers describing innovations in theory and practice contributed to the scientific programme of the European Safety and Reliability conference ESREL 2016 held at the University of Strathclyde in Glasgow Scotland 25 29 September 2016 Authors include scientists

academics practitioners regulators and other key individuals with expertise and experience relevant to specific areas Papers include domain specific applications as well as general modelling methods Papers cover evaluation of contemporary solutions exploration of future challenges and exposition of concepts methods and processes Topics include human factors occupational health and safety dynamic and systems reliability modelling maintenance optimisation uncertainty analysis resilience assessment risk and crisis management 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 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 Qf 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 **AMSTAT News** American Statistical Association, 2009 **International**

Encyclopedia of Education , 2009-04-17 The field of education has experienced extraordinary technological societal and institutional change in recent years making it one of the most fascinating yet complex fields of study in social science Unequalled in its combination of authoritative scholarship and comprehensive coverage International Encyclopedia of Education Third Edition succeeds two highly successful previous editions 1985 1994 in aiming to encapsulate research in this vibrant field for the twenty first century reader Under development for five years this work encompasses over 1 000 articles across 24 individual areas of coverage and is expected to become the dominant resource in the field Education is a

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Management Science ,2000-09 Issues for Feb 1965 Aug 1967 include Bulletin of the Institute of Management Sciences *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

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

American Book Publishing Record ,1998 **Random and Quasi-Random Point Sets** Peter Hellekalek,Gerhard Larcher,1998-10-09 This volume is a collection of survey papers on recent developments in the fields of quasi Monte Carlo methods and uniform random number generation We will cover a broad spectrum of questions from advanced metric number theory to pricing financial derivatives The Monte Carlo method is one of the most important tools of system modeling Deterministic algorithms so called uniform random number generators are used to produce the input for the model systems

on computers Such generators are assessed by theoretical a priori and by empirical tests In the a priori analysis we study figures of merit that measure the uniformity of certain high dimensional random point sets The degree of uniformity is strongly related to the degree of correlations within the random numbers The quasi Monte Carlo approach aims at improving the rate of convergence in the Monte Carlo method by number theoretic techniques It yields deterministic bounds for the approximation error The main mathematical tool here are so called low discrepancy sequences These quasi random points are produced by deterministic algorithms and should be as super uniformly distributed as possible Hence both in uniform random number generation and in quasi Monte Carlo methods we study the uniformity of deterministically generated point sets in high dimensions By a common abuse of language one speaks of random and quasi random point sets The central questions treated in this book are i how to generate ii how to analyze and iii how to apply such high dimensional point sets

Random and Quasi-Random Point Sets Peter Hellekalek, Gerhard Larcher, 2012-12-06 This volume is a collection of survey papers on recent developments in the fields of quasi Monte Carlo methods and uniform random number generation We will cover a broad spectrum of questions from advanced metric number theory to pricing financial derivatives The Monte Carlo method is one of the most important tools of system modeling Deterministic algorithms so called uniform random number generators are used to produce the input for the model systems on computers Such generators are assessed by theoretical a priori and by empirical tests In the a priori analysis we study figures of merit that measure the uniformity of certain high dimensional random point sets The degree of uniformity is strongly related to the degree of correlations within the random numbers The quasi Monte Carlo approach aims at improving the rate of convergence in the Monte Carlo method by number theoretic techniques It yields deterministic bounds for the approximation error The main mathematical tool here are so called low discrepancy sequences These quasi random points are produced by deterministic algorithms and should be as super uniformly distributed as possible Hence both in uniform random number generation and in quasi Monte Carlo methods we study the uniformity of deterministically generated point sets in high dimensions By a common abuse of language one speaks of random and quasi random point sets The central questions treated in this book are i how to generate ii how to analyze and iii how to apply such high dimensional point sets Actuarial Research Clearing House ,1999 Mathematical Reviews ,2007 **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

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