

G.A. Mikhailov

**Optimization of Weighted
Monte Carlo
Methods**



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Scientific Computation

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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

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Niederreiter,Peter Jau-Shyong Shiue,1995-09-11 Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration complex scheduling queueing networks and large dimensional simulations This collection of papers arises from a conference held at the University of Nevada Las Vegas in 1994 The conference brought together researchers across a range of disciplines whose interests include the theory and application of these methods This volume provides a timely survey of this field and the new directions in which the field is moving

Large-Scale Scientific Computing Ivan Lirkov,2004-02-18 This book constitutes the thoroughly refereed post proceedings of the 4th International Conference on Large Scale Scientific Computations LSSC 2003 held in Sozopol Bulgaria in June 2003 The 50 revised full papers presented together with 5 invited papers were carefully reviewed and selected for inclusion in the book The papers are organized in topical sections on preconditioning techniques Monte Carlo methods and quasi Monte Carlo methods set value of numerics and reliable computing environmental modeling and large scale computations for engineering problems

Numerical Analysis and Its Applications Lubin Vulkov,Jerzy Wasniewski,1997-02-26 This book constitutes the refereed proceedings of the First International Workshop on Numerical Analysis and Its Applications WNAA 96 held in Rousse Bulgaria in June 1996 The 57 revised full papers presented were carefully selected and reviewed for inclusion in the volume also included are 14 invited presentations All in all the book offers a wealth of new results and methods of numerical analysis applicable in computational science particularly in computational physics and chemistry The volume reflects that the cooperation of computer scientists mathematicians and scientists provides new numerical tools for computational scientists and at the same time stimulates numerical analysis

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Monte Carlo Methods in Boundary Value Problems Karl Karlovich Sabel'fel'd,1991

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