

Springer Series in Computational Physics

G. A. Mikhailov

Optimization of Weighted

**Monte Carlo
Methods**



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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

Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing Harald

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

Computational Science - ICCS 2023 Jiří Mikyška, Clélia de Mulatier, Maciej Paszynski, Valeria V. Krzhizhanovskaya, Jack J. Dongarra, Peter M.A. Sloot, 2023-06-28 The five volume set LNCS 14073 14077 constitutes the proceedings of the 23rd International Conference on Computational Science ICCS 2023 held in Prague Czech Republic during July 3 5 2023 The total of 188 full papers and 94 short papers presented in this book set were carefully reviewed and selected from 530 submissions 54 full and 37 short papers were accepted to the main track 134 full and 57 short papers were accepted to the workshops thematic tracks The theme for 2023 Computation at the Cutting Edge of Science highlights the role of Computational Science in assisting multidisciplinary research This conference was a unique event focusing on recent developments in scalable scientific algorithms advanced software tools computational grids advanced numerical methods and novel application areas These innovative novel models algorithms and tools drive new science through efficient application in physical systems computational and systems biology environmental systems finance and others

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

Scientific and Technical Aerospace Reports, 1972

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