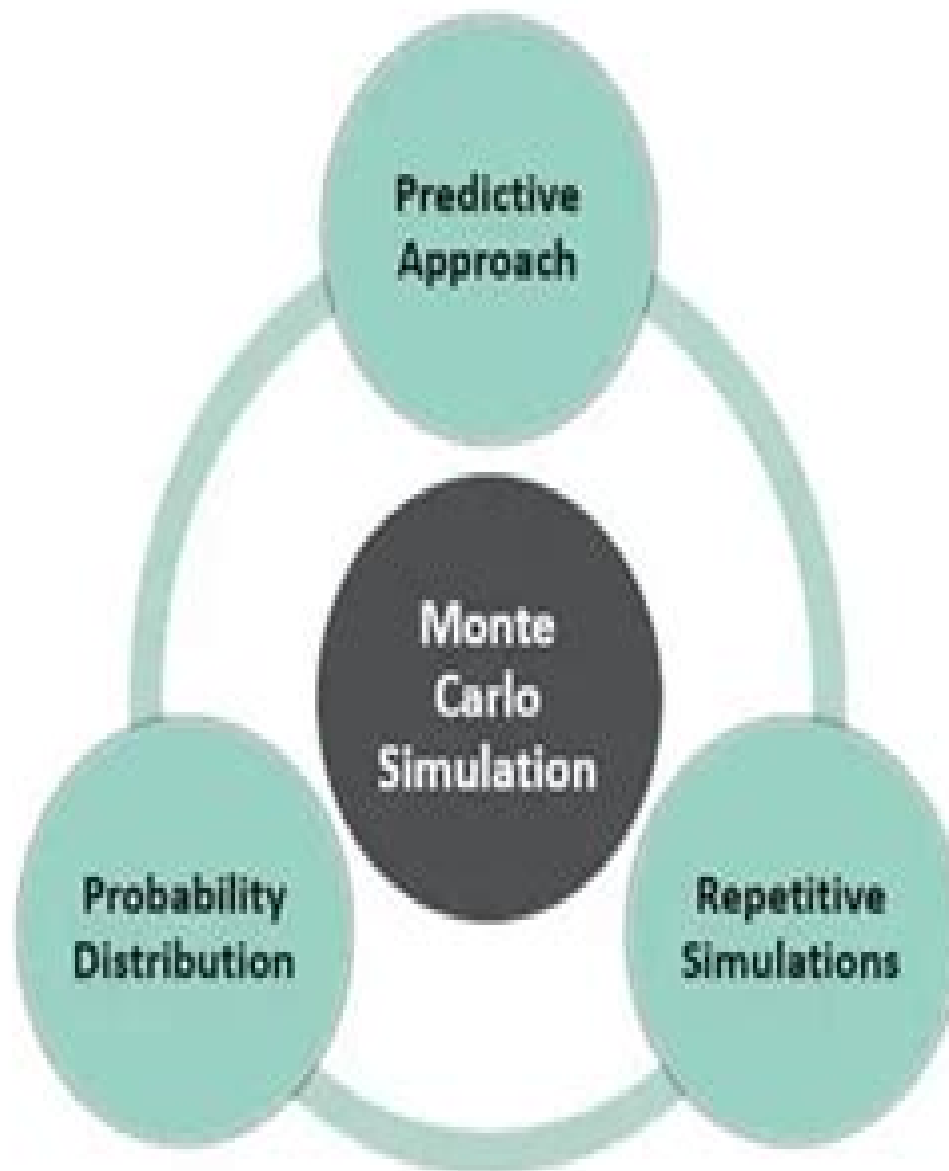


Monte Carlo Simulation Methods



Monte Carlo And Quasimonte Carlo Methods 2002

Harald Niederreiter, Peter J Shiue



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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 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

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 **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

Applied Algebra and Number Theory Gerhard Larcher, Friedrich Pillichshammer, Arne Winterhof, Chaoping Xing, 2014-12-11 Harald Niederreiter's pioneering research in the field of applied algebra and number theory has led to important and substantial breakthroughs in many areas This collection of survey articles has been authored by close colleagues and leading experts to mark the occasion of his 70th birthday The book provides a modern overview of different research areas covering uniform distribution and quasi Monte Carlo methods as well as finite fields and their applications in particular cryptography and pseudorandom number generation Many results are published here for the first time The book serves as a useful starting point for graduate students new to these areas or as a refresher for researchers wanting to follow recent trends

Handbooks in Operations Research and Management Science: Simulation Shane G. Henderson, Barry L. Nelson, 2006-09-02 This Handbook is a collection of chapters on key issues in the design and analysis of computer simulation experiments on models of stochastic systems The chapters are tightly focused and written by experts in each area For the purpose of this volume simulation refers to the analysis of stochastic processes through the generation of sample paths realization of the processes Attention focuses on design and analysis issues and the goal of this volume is to survey the concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Emphasis is placed on the ideas and methods that are likely to remain an intrinsic part of the foundation of the field for the foreseeable future The chapters provide up to date references for both the simulation researcher and the advanced simulation user but they do not constitute an introductory level how to guide Computer scientists financial analysts industrial engineers management scientists operations researchers and many other professionals use stochastic simulation to design understand and improve communications financial manufacturing logistics and service systems A theme that runs throughout these diverse applications is the need to evaluate system performance in the face of uncertainty including uncertainty in user load interest rates demand for product availability of goods cost of transportation and equipment failures Tightly focused chapters written by experts Surveys concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Provides an up to date reference for both simulation researchers and advanced simulation users

Tractability of Multivariate Problems: Standard information for functionals Erich Novak, H. Woźniakowski, 2008 This is the second volume of a three volume set

comprising a comprehensive study of the tractability of multivariate problems The second volume deals with algorithms using standard information consisting of function values for the approximation of linear and selected nonlinear functionals An important example is numerical multivariate integration The proof techniques used in volumes I and II are quite different It is especially hard to establish meaningful lower error bounds for the approximation of functionals by using finitely many function values Here the concept of decomposable reproducing kernels is helpful allowing it to find matching lower and upper error bounds for some linear functionals It is then possible to conclude tractability results from such error bounds Tractability results even for linear functionals are very rich in variety There are infinite dimensional Hilbert spaces for which the approximation with an arbitrarily small error of all linear functionals requires only one function value There are Hilbert spaces for which all nontrivial linear functionals suffer from the curse of dimensionality This holds for unweighted spaces where the role of all variables and groups of variables is the same For weighted spaces one can monitor the role of all variables and groups of variables Necessary and sufficient conditions on the decay of the weights are given to obtain various notions of tractability The text contains extensive chapters on discrepancy and integration decomposable kernels and lower bounds the Smolyak sparse grid algorithms lattice rules and the CBC component by component algorithms This is done in various settings Path integration and quantum computation are also discussed This volume is of interest to researchers working in computational mathematics especially in approximation of high dimensional problems It is also well suited for graduate courses and seminars There are 61 open problems listed to stimulate future research in tractability

Parallel Computing Roman Trobec, Marián Vajteršic, Peter Zinterhof, 2009-06-18 The use of parallel programming and architectures is essential for simulating and solving problems in modern computational practice There has been rapid progress in microprocessor architecture interconnection technology and software development which are influencing directly the rapid growth of parallel and distributed computing However in order to make these benefits usable in practice this development must be accompanied by progress in the design analysis and application aspects of parallel algorithms In particular new approaches from parallel numerics are important for solving complex computational problems on parallel and or distributed systems The contributions to this book are focused on topics most concerned in the trends of today's parallel computing These range from parallel algorithmics programming tools network computing to future parallel computing Particular attention is paid to parallel numerics linear algebra differential equations numerical integration number theory and their applications in computer simulations which together form the kernel of the monograph We expect that the book will be of interest to scientists working on parallel computing doctoral students teachers engineers and mathematicians dealing with numerical applications and computer simulations of natural phenomena

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

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

Monte Carlo and Quasi-Monte Carlo Methods, 1996 **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

Random Number Generation and Quasi-Monte Carlo Methods Harald Niederreiter, 1992-01-01 Tremendous progress has taken place in the related areas of uniform pseudorandom number generation and quasi Monte Carlo methods in the last five years This volume contains recent important work in these two areas and stresses the interplay between them Some developments contained here have never before appeared in book form Includes the discussion of the integrated treatment of pseudorandom numbers and quasi Monte Carlo methods the systematic development of the theory of lattice rules and the theory of nets and t s sequences the construction of new and better low discrepancy point sets and sequences Nonlinear congruential methods the initiation of a systematic study of methods for pseudorandom vector generation and shift register pseudorandom numbers Based on a series of 10 lectures

presented by the author at a CBMS NSF Regional Conference at the University of Alaska at Fairbanks in 1990 to a selected group of researchers this volume includes background material to make the information more accessible to nonspecialists

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 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 SIAM Journal on Scientific Computing ,2009 *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

Mathematical Reviews ,2005 **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 Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing Harald Niederreiter, Peter J Shiue, 1995-09-11

Monte Carlo And Quasimonte Carlo Methods 2002 Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Monte Carlo And Quasimonte Carlo Methods 2002**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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