

MONTE CARLO AND QUASI MONTE CARLO METHODS 2000%0A

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Monte Carlo and quasi Monte Carlo methods PKU

Monte Carlo is one of the most versatile and widely used numerical methods. Its convergence rate, $O(N^{-1/2})$, is independent of dimension, which shows Monte Carlo to be very robust but also slow.

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Monte Carlo and Quasi Monte Carlo Methods 2000 Springer

Preface This volume represents the refereed proceedings of the Fourth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific

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Monte Carlo method Wikipedia

Monte Carlo method: Pouring out a box of coins on a table, and then computing the ratio of coins that land heads versus tails is a Monte Carlo method of determining the behavior of repeated coin tosses, but it is not a simulation.

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Quasi-Monte Carlo methods are deterministic versions of Monte Carlo methods, in the sense that the random samples used in the implementation of a Monte Carlo method are replaced by judiciously

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Monte Carlo and Quasi-Monte Carlo Methods 2000: Proceedings of a Conference held at Hong Kong Baptist University, Hong Kong SAR, China, November 27 - December 1, 2000: Kai-Tai Fang, Fred J. Hickernell, Harald Niederreiter: 9783540427186: Books - Amazon.ca

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of Monte Carlo and quasi-Monte Carlo methods, as has been the custom for previous proceedings. I gratefully acknowledge generous financial support of the conference by the Department of Mathematics and the Centre for Financial Engineering (CFE) at the National University of Singapore,

the Lee Foundation and DBS Bank in Singapore. A special feature of MCQMC 2002 was a one-dayseminar on

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Quasi Monte Carlo Sampling Art B Owen Stanford University

In quasi-Monte Carlo (QMC) sampling we are able to get a law of large numbers with deterministic inputs instead of random ones. Naturally we seek deterministic inputs that make the answer converge as quickly as possible. In particular it is common for QMC to produce much more accurate answers than MC does. Keller [19] was an early proponent of QMC methods for computer graphics. We begin by

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Methods 1998 (H. Niederreiter and J. Spanier, eds.), Monte Carlo and QuasiMonte Carlo Methods 2000 (K.-T. Fang, F.J. Hickernell and H. Niederreiter, eds.) and Monte Carlo and Quasi-Monte Carlo Methods 2002 (H. Niederreiter, ed.). The next MCQMC conference will be held in Ulm, Germany, in August 2006. The programme of the conference was rich and varied, with over 150 talks being presented

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