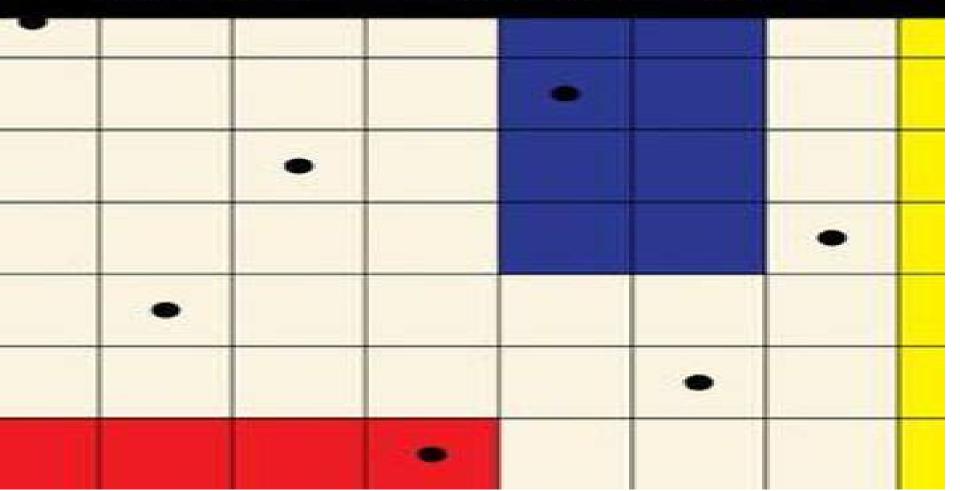
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# Digital Nets and Sequences

Discrepancy Theory and Quasi-Monte Carlo Integration



Dmitriy Bilyk, Josef Dick, Friedrich Pillichshammer

**Digital Nets and Sequences** Josef Dick, Friedrich Pillichshammer, 2010-09-09 Indispensable for students invaluable for researchers this comprehensive treatment of contemporary quasi Monte Carlo methods digital nets and sequences and discrepancy theory starts from scratch with detailed explanations of the basic concepts and then advances to current methods used in research As deterministic versions of the Monte Carlo method guasi Monte Carlo rules have increased in popularity with many fruitful applications in mathematical practice. These rules require nodes with good uniform distribution properties and digital nets and sequences in the sense of Niederreiter are known to be excellent candidates Besides the classical theory the book contains chapters on reproducing kernel Hilbert spaces and weighted integration duality theory for digital nets polynomial lattice rules the newest constructions by Niederreiter and Xing and many more The authors present an accessible introduction to the subject based mainly on material taught in undergraduate courses with numerous examples exercises and illustrations **Digital Nets and Sequences** Josef Dick, 2014 Digital Nets and Sequences Josef Dick, Friedrich Pillichshammer, 2014-05-14 An introduction to contemporary guasi Monte Carlo methods digital nets and sequences and discrepancy theory Includes many exercises examples and illustrations Monte Carlo and Ouasi-Monte Carlo Methods Bruno Tuffin, Pierre L'Ecuyer, 2020-05-01 This book presents the refereed proceedings of the 13th International Conference on Monte Carlo and Ouasi Monte Carlo Methods in Scientific Computing that was held at the University of Rennes France and organized by Inria in July 2018 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers 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 Offering information on the latest developments in these very active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance Discrepancy Theory Dmitriy Bilyk, Josef Dick, Friedrich Pillichshammer, 2020-01-20 The statistics and computer graphics contributions in this book focus on a variety of topics related to discrepancy theory comprising Fourier techniques to analyze discrepancy low discrepancy point sets for quasi Monte Carlo integration probabilistic discrepancy bounds dispersion of point sets pair correlation of sequences integer points in convex bodies discrepancy with respect to geometric shapes other than rectangular boxes and also open problems in discrepany theory Monte Carlo and Quasi-Monte Carlo Methods Ronald Cools, Dirk Nuyens, 2016-06-13 This book presents the refereed proceedings of the Eleventh International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at the University of Leuven Belgium in April 2014 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers 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 Offering information on the latest developments in these very

active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance statistics and computer graphics Quasi-Monte Carlo Methods Alexander Keller, 2022-05-20 This volume presents the revised papers of the 14th International Conference in Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing MCQMC 2020 which took place online during August 10 14 2020 This book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in statistics machine learning finance and computer graphics offering information on the latest developments in Monte Carlo and quasi Monte Carlo methods and their Introduction to Quasi-Monte Carlo Integration and Applications Gunther Leobacher, Friedrich Pillichshammer, 2014-09-12 This textbook introduces readers to the basic concepts of quasi Monte Carlo methods for numerical integration and to the theory behind them The comprehensive treatment of the subject with detailed explanations comprises for example lattice rules digital nets and sequences and discrepancy theory It also presents methods currently used in research and discusses practical applications with an emphasis on finance related problems Each chapter closes with suggestions for further reading and with exercises which help students to arrive at a deeper understanding of the material presented The book is based on a one semester two hour undergraduate course and is well suited for readers with a basic grasp of algebra calculus linear algebra and basic probability theory. It provides an accessible introduction for undergraduate students in mathematics or computer science A Panorama of Discrepancy Theory William Chen, Anand Srivastav, Giancarlo Travaglini, 2014-10-07 This is the first work on Discrepancy Theory to show the present variety of points of view and applications covering the areas Classical and Geometric Discrepancy Theory Combinatorial Discrepancy Theory and Applications and Constructions It consists of several chapters written by experts in their respective fields and focusing on the different aspects of the theory Discrepancy theory concerns the problem of replacing a continuous object with a discrete sampling and is currently located at the crossroads of number theory combinatorics Fourier analysis algorithms and complexity probability theory and numerical analysis This book presents an invitation to researchers and students to explore the different methods and is meant to motivate interdisciplinary research Monte Carlo and Quasi-Monte Carlo **Methods** Aicke Hinrichs, Peter Kritzer, Friedrich Pillichshammer, 2024-07-12 This book presents the refereed proceedings of the 15th International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held in Linz Austria and organized by the Johannes Kepler University Linz and the Austrian Academy of Sciences in July 2022 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers 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 Offering information on the latest developments in these highly active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational

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