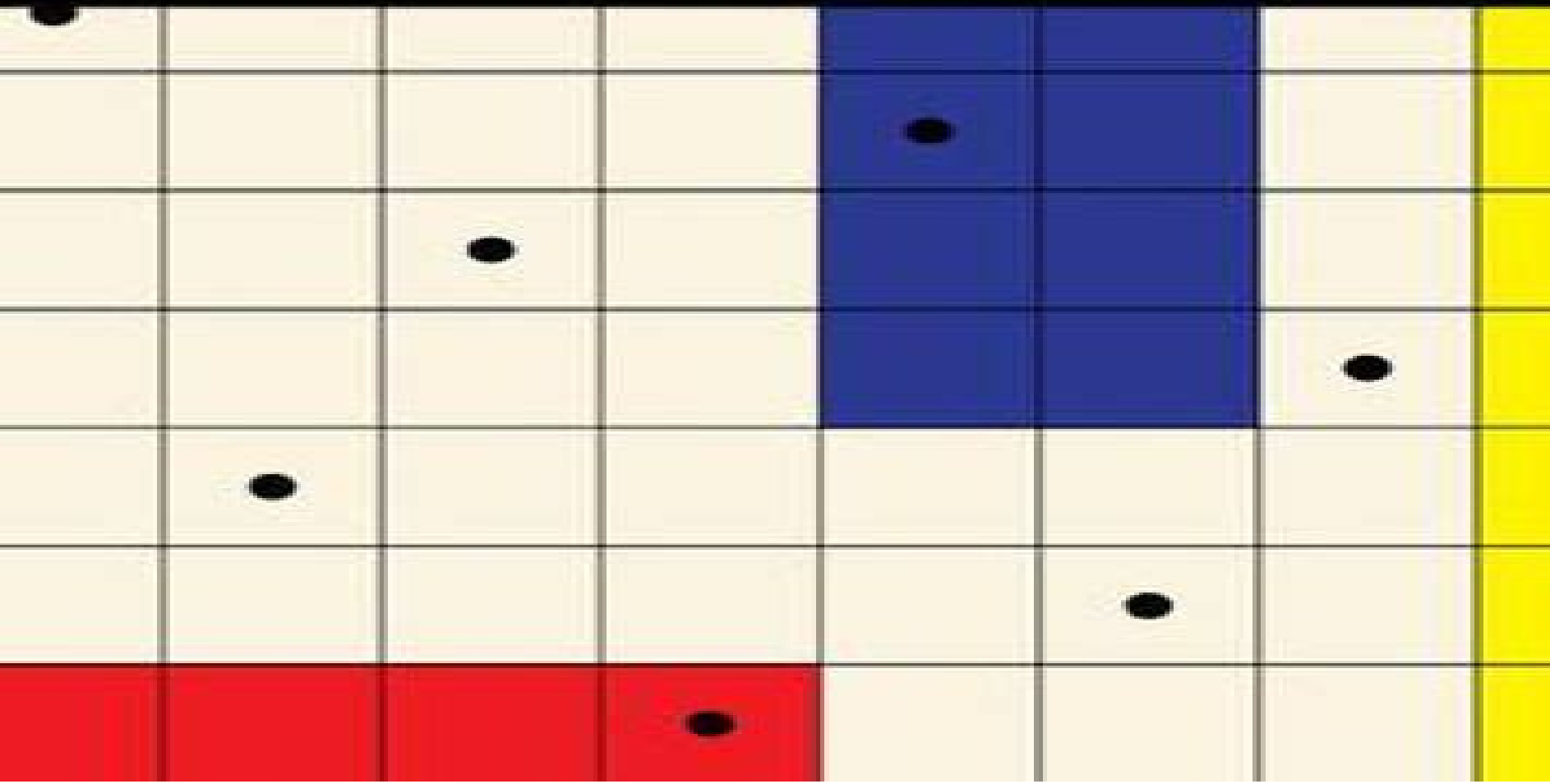


Josef Dick and Friedrich Pillichshammer

Digital Nets and Sequences

Discrepancy Theory and Quasi-Monte Carlo Integration



Digital Nets And Sequences Discrepancy Theory And Quasi Monte Carlo Integration

**Gunther Leobacher, Friedrich
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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

Monte Carlo and 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 randomized versions

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Uniform Distribution and Quasi-Monte Carlo Methods Peter Kritzer, Harald Niederreiter, Friedrich Pillichshammer, Arne Winterhof, 2014-08-19 This book is summarizing the results of the workshop Uniform Distribution and Quasi Monte Carlo Methods of the RICAM Special Semester on Applications of Algebra and Number Theory in October 2013 The survey articles in this book focus on number theoretic point constructions uniform distribution theory and quasi Monte Carlo methods As deterministic versions of the Monte Carlo method quasi Monte Carlo rules enjoy increasing popularity with many fruitful applications in mathematical practice as for example in finance computer graphics and biology The goal of this book is to give an overview of recent developments in uniform distribution theory quasi Monte Carlo methods and their applications presented by leading experts in these vivid fields of research

Discrepancy Theory Dmitriy Bilyk, Josef Dick, Friedrich Pillichshammer, 2020-01-20 The 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 discrepancy theory Monte Carlo and Quasi-Monte Carlo Methods Art B. Owen, Peter W. Glynn, 2018-07-03 This book presents the refereed proceedings of the Twelfth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at Stanford University California in August 2016 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 computer graphics and the solution of PDEs **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 Computer Algebra in Scientific Computing Vladimir P. Gerdt, Wolfram Koepf, Werner M. Seiler, Evgenii V. Vorozhtsov, 2014-09-01 This book constitutes the proceedings of the 16th International Workshop on Computer Algebra in Scientific Computing CASC 2014 held in Warsaw Poland in September 2014 The 33 full papers presented were carefully reviewed and selected for inclusion in this book The papers address issues such as Studies in polynomial algebra are represented by contributions devoted to factoring sparse bivariate polynomials using the priority queue the construction of irreducible polynomials by using the Newton index real polynomial root finding by means of matrix and polynomial iterations application of the eigenvalue method with symmetry for solving polynomial systems arising in the vibration analysis of mechanical structures with symmetry properties application of Gröbner systems for computing the absolute reduction number of polynomial ideals the application of cylindrical algebraic decomposition for solving the quantifier elimination problems certification of approximate roots of overdetermined and singular polynomial systems via the recovery of an exact rational univariate representation from approximate numerical data new parallel algorithms for operations on univariate polynomials multi point evaluation interpolation based on subproduct tree techniques **Monte Carlo and Quasi-Monte Carlo Methods 2012** Josef Dick, Frances Y. Kuo, Gareth W. Peters, Ian H. Sloan, 2013-12-05 This book represents the refereed proceedings of the Tenth International Conference on Monte Carlo and Quasi Monte Carlo

Methods in Scientific Computing that was held at the University of New South Wales Australia in February 2012 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 statistics and computer graphics

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Neural Approximations for Optimal Control and Decision Riccardo Zoppoli, Marcello Sanguineti, Giorgio Gnecco, Thomas Parisini, 2019-12-17 Neural Approximations for Optimal Control and Decision provides a comprehensive methodology for the approximate solution of functional optimization problems using neural networks and other nonlinear approximators where the use of traditional optimal control tools is prohibited by complicating factors like non Gaussian noise strong nonlinearities large dimension of state and control vectors etc Features of the text include a general functional optimization framework thorough illustration of recent theoretical insights into the approximate solutions of complex functional optimization problems comparison of classical and neural network based methods of approximate solution bounds to the errors of approximate solutions solution algorithms for optimal control and decision in deterministic or stochastic environments with perfect or imperfect state measurements over a finite or infinite time horizon and with one decision maker or several applications of current interest routing in communications networks traffic control water resource management etc and numerous numerically detailed examples The authors diverse backgrounds in systems and control theory approximation theory machine learning and operations research lend the book a range of expertise and subject matter appealing to academics and graduate students in any of those disciplines together with computer science and other areas of engineering

2023 MATRIX Annals David R. Wood, Alison M. Etheridge, Jan de Gier, Nalini Joshi, 2025-07-02 MATRIX is Australia's residential mathematical research institute It facilitates new collaborations and mathematical advances through intensive residential research programs each 1-2 weeks in duration This book is a scientific record of the 14 research programs held at MATRIX in 2023

including combined events with the Mathematisches Forschungsinstitut Oberwolfach MFO and with the Research Institute for Mathematical Sciences Kyoto University RIMS

Contemporary Computational Mathematics - A Celebration of the 80th Birthday of Ian Sloan Josef Dick, Frances Y. Kuo, Henryk Woźniakowski, 2018-05-23 This book is a tribute to Professor Ian Hugh Sloan on the occasion of his 80th birthday It consists of nearly 60 articles written by international leaders in a diverse range of areas in contemporary computational mathematics These papers highlight the impact and many achievements of Professor Sloan in his distinguished academic career The book also presents state of the art knowledge in many computational fields such as quasi Monte Carlo and Monte Carlo methods for multivariate integration multi level methods finite element methods uncertainty quantification spherical designs and integration on the sphere approximation and interpolation of multivariate functions oscillatory integrals and in general in information based complexity and tractability as well as in a range of other topics The book also tells the life story of the renowned mathematician family man colleague and friend who has been an inspiration to many of us The reader may especially enjoy the story from the perspective of his family his wife his daughter and son as well as grandchildren who share their views of Ian The clear message of the book is that Ian H Sloan has been a role model in science and life *Mathematical Pictures at a Data Science Exhibition* Simon Foucart, 2022-04-28 A diverse selection of data science topics explored through a mathematical lens

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