

MCQMC 2008 Proceedings

The book “Monte Carlo and Quasi-Monte Carlo Methods in 2008” (ISBN 978-3-642-04106-8) will soon be published by Springer-Verlag. It contains the refereed proceedings of the Eighth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing, held at the University of Montréal from 6–11 July 2008. The editors of this volume are Pierre L’Ecuyer (Université de Montréal) and Art Owen (Stanford University).

Below are the authors and titles from this forthcoming volume. Final page numbers are not yet available.

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Monte Carlo Computation in Finance

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Part II Invited Articles

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Computational Complexity of Metropolis-Hastings Methods in High Dimensions

Alexandros Beskos and Andrew Stuart

On Quasi-Monte Carlo Rules Achieving Higher Order Convergence

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Sensitivity Estimates for Compound Sums

Paul Glasserman and Kyoung-Kuk Kim

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Thomas Müller-Gronbach and Klaus Ritter

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Jeffrey S. Rosenthal

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Olivier Bardou, Noufel Frikha, and Gilles Pagès

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Efficient Simulation of Light-tailed Sums: an Old-Folk Song Sung to a Faster New Tune...

Jose H. Blanchet, Kevin Leder, and Peter W. Glynn

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Zhixiong Chen, Domingo Gomez, and Arne Winterhof

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Ronald Cools and Dirk Nuyens

Efficient Search for Two-Dimensional Rank-1 Lattices with Applications in Graphics

Sabrina Dammertz, Holger Dammertz, and Alexander Keller

Parallel Random Number Generators Based on Large Order Multiple Recursive Generators

Lih-Yuan Deng, Jyh-Jen Horng Shiau, and Gwei-Hung Tsai

Efficient Numerical Inversion for Financial Simulations

Gerhard Derflinger and Wolfgang Hörmann, Josef Leydold, and Halis Sak

Equidistribution Properties of Generalized Nets and Sequences

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Quasi-Monte Carlo Simulation of Diffusion in a Spatially Nonhomogeneous Medium

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L_2 Discrepancy of Two-Dimensional Digitally Shifted Hammersley Point Sets in Base b

Henri Faure and Friedrich Pillichshammer

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Hiroshi Haramoto

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Correcting the Bias in Monte Carlo Estimators of American-style Option Values

K.H. Felix Kan, Mark Reesor, Tyson Whitehead, and Matt Davison

Fast Principal Components Analysis Method for Finance Problems With Unequal Time Steps

Jens Keiner and Benjamin J. Waterhouse

Adaptive Monte Carlo Algorithms for General Transport Problems

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Roman N. Makarov

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Victor Ostromoukhov

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Friedrich Pillichshammer and Gottlieb Pirsic

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Tractability of Multivariate Integration for Weighted Korobov Spaces: My 15 Year Collaboration with Ian Sloan

Henryk Woźniakowski