

Monte Carlo and quasi-Monte Carlo methods 2010

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20420501&lokasi=lokal>

Abstrak

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.