



Monte Carlo and Quasi-Monte Carlo Methods 1996: Proceedings of a Conference at the University of Salzburg, Austria, July 9-12, 1996 (Lecture Notes in Statistics)

Harald Niederreiter, Peter Hellekalek, Gerhard Larcher, Peter Zinterhof

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Monte Carlo methods are numerical methods based on random sampling and quasi-Monte Carlo methods are their deterministic versions. This volume contains the refereed proceedings of the Second International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing which was held at the University of Salzburg (Austria) from July 9--12, 1996. The conference was a forum for recent progress in the theory and the applications of these methods. The topics covered in this volume range from theoretical issues in Monte Carlo and simulation methods, low-discrepancy point sets and sequences, lattice rules, and pseudorandom number generation to applications such as numerical integration, numerical linear algebra, integral equations, binary search, global optimization, computational physics, mathematical finance, and computer graphics. These proceedings will be of interest to graduate students and researchers in Monte Carlo and quasi-Monte Carlo methods, to numerical analysts, and to practitioners of simulation methods.

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