Record Nr. UNINA9910438157303321 Monte Carlo and quasi-Monte Carlo methods 2012 / / Josef Dick, **Titolo** Frances Y. Kuo, Gareth W. Peters, Ian H. Sloan, editors Pubbl/distr/stampa Heidelberg, Germany:,: Springer,, 2013 **ISBN** 3-642-41095-2 Edizione [1st ed. 2013.] 1 online resource (xii, 686 pages): illustrations (some color) Descrizione fisica Collana Springer Proceedings in Mathematics & Statistics, , 2194-1009; ; 65 Disciplina 518.282 Soggetti Monte Carlo method Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali "ISSN: 2194-1009." "ISSN: 2194-1017 (electronic)." Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Part I: Invited Articles -- Part II: Tutorial -- Part III: Contributed Articles -- Conference Participants -- Index. This book represents the refereed proceedings of the Tenth Sommario/riassunto 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 highdimensional computational problems arising, in particular, in finance.

statistics and computer graphics.