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Nota di contenuto	Part I Invited Talks, H. Dong and M. K. Nakayama, A Tutorial on Quantile Estimation via Monte Carlo -- L. Herrmann and C. Schwab, Multilevel Quasi-Monte Carlo Uncertainty Quantification for Advection-Diffusion-Reaction -- B. L. Nelson, Selecting the Best Simulated System: Thinking Differently About an Old Problem -- F. Pillichshammer, Discrepancy of Digital Sequences: New Results on a Classical QMC Topic -- Part II Regular Talks, L. Bian, T. Cui, G. Sofronov and J. Keith, Network Structure Change Point Detection by Posterior Predictive Discrepancy -- M. Billaud-Friess, A. Macherey, A. Nouy and C. Prieur, Stochastic Methods for Solving High-Dimensional Partial Differential Equations -- N. Binder and A. Keller, Massively Parallel

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Sommario/riassunto

This book presents the refereed proceedings of the 13th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing that was held at the University of Rennes, France, and organized by Inria, in July 2018. 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 and computer graphics.
