

Scrambled Net

Emilie Sanchez

Digital Nets and Sequences Josef Dick, Friedrich Pillichshammer, 2010-09-09 Indispensable for students, invaluable for researchers, this comprehensive treatment of contemporary quasi-Monte Carlo methods, digital nets and sequences, and discrepancy theory starts from scratch with detailed explanations of the basic concepts and then advances to current methods used in research. As deterministic versions of the Monte Carlo method, quasi-Monte Carlo rules have increased in popularity, with many fruitful applications in mathematical practice. These rules require nodes with good uniform distribution properties, and digital nets and sequences in the sense of Niederreiter are known to be excellent candidates. Besides the classical theory, the book contains chapters on reproducing kernel Hilbert spaces and weighted integration, duality theory for digital nets, polynomial lattice rules, the newest constructions by Niederreiter and Xing and many more. The authors present an accessible introduction to the subject based mainly on material taught in undergraduate courses with numerous examples, exercises and illustrations.

Tom Clancy's Net Force: Safe House Tom Clancy, Steve Pieczenik, Diane Duane, 2000-05-01 To save a prominent scientist and his son from a corrupt government's agents, the Net Force Explorers embark on a terrifying virtual hunt for their enemies--before it's too late.

Satellite Scrambling United States. Congress. House. Committee on Energy and Commerce. Subcommittee on Telecommunications and Finance, 1988

Stein's Method and Applications A. D. Barbour, Louis Hsiao Yun Chen, 2005 Stein's startling technique for deriving probability approximations first appeared about 30 years ago. Since then, much has been done to refine and develop the method, but it is still a highly active field of research, with many outstanding problems, both theoretical and in applications. This volume, the proceedings of a workshop held in honour of Charles Stein in Singapore, August 1983, contains contributions from many of the mathematicians at the forefront of this effort. It provides a cross-section of the work currently being undertaken, with many pointers to future directions. The papers in the collection include applications to the study of random binary search trees, Brownian motion on manifolds, Monte-Carlo integration, Edgeworth expansions, regenerative phenomena, the geometry of random point sets, and random matrices.

Monte Carlo and Quasi-Monte Carlo Methods Alexander Keller, 2022-05-20 This volume presents the revised papers of the 14th International Conference in Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing, MCQMC 2020, which took place online during August 10-14, 2020. This book is an excellent reference resource for theoreticians and practitioners interested in solving high-dimensional computational problems, arising, in particular, in statistics, machine learning, finance, and computer graphics, offering information on the latest developments in Monte Carlo and quasi-Monte Carlo methods and their randomized versions.

Large-Scale Scientific Computing Ivan Lirkov, Svetozar D. Margenov, Jerzy Wasniewski, 2010-05-10 This book constitutes the thoroughly refereed post-conference proceedings of the 7th International Conference on Large-Scale Scientific Computations, LSSC 2009, held in Sozopol, Bulgaria, in June 2009. The 93 revised full papers presented together with 5 plenary and invited papers were carefully reviewed and selected from numerous submissions for

inclusion in the book. The papers are organized in topical sections on multilevel and multiscale preconditioning methods multilevel and multiscale methods for industrial applications, environmental modeling, control and uncertain systems, application of metaheuristics to large scale problems, monte carlo: methods, applications, distributed computing, grid and scientific and engineering applications, reliable numerical methods for differential equations, novel applications of optimization ideas to the numerical Solution of PDEs, and contributed talks.

Statistica Sinica ,2003

Telecommunications Update ,

A Panorama of Discrepancy Theory William Chen, Anand Srivastav, Giancarlo Travaglini, 2014-10-07 This is the first work on Discrepancy Theory to show the present variety of points of view and applications covering the areas Classical and Geometric Discrepancy Theory, Combinatorial Discrepancy Theory and Applications and Constructions. It consists of several chapters, written by experts in their respective fields and focusing on the different aspects of the theory. Discrepancy theory concerns the problem of replacing a continuous object with a discrete sampling and is currently located at the crossroads of number theory, combinatorics, Fourier analysis, algorithms and complexity, probability theory and numerical analysis. This book presents an invitation to researchers and students to explore the different methods and is meant to motivate interdisciplinary research.

Dynamic Asset Pricing Theory Darrell Duffie, 2010-01-27 This is a thoroughly updated edition of *Dynamic Asset Pricing Theory*, the standard text for doctoral students and researchers on the theory of asset pricing and portfolio selection in multiperiod settings under uncertainty. The asset pricing results are based on the three increasingly restrictive assumptions: absence of arbitrage, single-agent optimality, and equilibrium. These results are unified with two key concepts, state prices and martingales. Technicalities are given relatively little emphasis, so as to draw connections between these concepts and to make plain the similarities between discrete and continuous-time models. Readers will be particularly intrigued by this latest edition's most significant new feature: a chapter on corporate securities that offers alternative approaches to the valuation of corporate debt. Also, while much of the continuous-time portion of the theory is based on Brownian motion, this third edition introduces jumps--for example, those associated with Poisson arrivals--in order to accommodate surprise events such as bond defaults. Applications include term-structure models, derivative valuation, and hedging methods. Numerical methods covered include Monte Carlo simulation and finite-difference solutions for partial differential equations. Each chapter provides extensive problem exercises and notes to the literature. A system of appendixes reviews the necessary mathematical concepts. And references have been updated throughout. With this new edition, *Dynamic Asset Pricing Theory* remains at the head of the field.

Monte Carlo and Quasi-Monte Carlo Sampling Christiane Lemieux, 2009-04-03 Quasi-Monte Carlo methods have become an increasingly popular alternative to Monte Carlo methods over the last two decades. Their successful implementation on practical problems, especially in finance, has motivated the development of several new research areas within this field to which practitioners and researchers from various disciplines currently contribute. This book presents essential tools for using quasi-Monte Carlo sampling in

practice. The first part of the book focuses on issues related to Monte Carlo methods—uniform and non-uniform random number generation, variance reduction techniques—but the material is presented to prepare the readers for the next step, which is to replace the random sampling inherent to Monte Carlo by quasi-random sampling. The second part of the book deals with this next step. Several aspects of quasi-Monte Carlo methods are covered, including constructions, randomizations, the use of ANOVA decompositions, and the concept of effective dimension. The third part of the book is devoted to applications in finance and more advanced statistical tools like Markov chain Monte Carlo and sequential Monte Carlo, with a discussion of their quasi-Monte Carlo counterpart. The prerequisites for reading this book are a basic knowledge of statistics and enough mathematical maturity to follow through the various techniques used throughout the book. This text is aimed at graduate students in statistics, management science, operations research, engineering, and applied mathematics. It should also be useful to practitioners who want to learn more about Monte Carlo and quasi-Monte Carlo methods and researchers interested in an up-to-date guide to these methods.

Computational Science – ICCS 2001 Vassil N. Alexandrov, Jack J.

Dongarra, Benjoe A. Juliano, Rene S. Renner, C.J. Kenneth Tan, 2003-05-15 LNCS volumes 2073 and 2074 contain the proceedings of the International Conference on Computational Science, ICCS 2001, held in San Francisco, California, May 27 -31, 2001. The two volumes consist of more than 230 contributed and invited papers that reflect the aims of the conference to bring together researchers and scientists from mathematics and computer science as basic computing disciplines, researchers from various application areas who are pioneering advanced application of computational methods to sciences such as physics, chemistry, life sciences, and engineering, arts and humanitarian fields, along with software developers and vendors, to discuss problems and solutions in the area, to identify new issues, and to shape future directions for research, as well as to help industrial users apply various advanced computational techniques.

Return to Muck Marg Greenwood ,2022-04-19 *Return to Muck* tells of Marg's experiences as a solo, older woman traveller in some lesser-known Scottish islands in the Inner and Outer Hebrides. On a budget, she mostly stays in hostels and bunkhouses, travels by car within the islands (except Muck) but takes no carbon-emitting flights. She walks, wanders and wonders, talks to islanders (age range from 5 to 97); comes across, usually by chance, stunning geographical features, exciting wildlife, ancient stones, folktales and other finds, many of which lead her to research and more discovery. Unusual subject matters include finding the connection between goose barnacles and barnacle geese; learning about Gaelic song; and stumbling across a lighthouse optic in a stately home garden. Two of these 'finds' become sources for poems. From this, an increased creativity emerges, some of which is a natural progression from her poems: that of composing songs and teaching them at other island schools as well as the Muck school. She bases the lyrics of these songs on a folktale pertaining to the particular island, thus allowing the pupils to express themselves musically and learn about their local folklore at the same time. She describes her own experiences of teaching the songs. This book offers a perspective only a lone woman traveller can give. It can serve both as a memento to those who know the islands well, and provide an introduction for anyone who has yet to discover them, especially those who yearn to travel

alone.

Strategies for Quasi-Monte Carlo Bennett L. Fox, 2012-12-06 Strategies for Quasi-Monte Carlo builds a framework to design and analyze strategies for randomized quasi-Monte Carlo (RQMC). One key to efficient simulation using RQMC is to structure problems to reveal a small set of important variables, their number being the effective dimension, while the other variables collectively are relatively insignificant. Another is smoothing. The book provides many illustrations of both keys, in particular for problems involving Poisson processes or Gaussian processes. RQMC beats grids by a huge margin. With low effective dimension, RQMC is an order-of-magnitude more efficient than standard Monte Carlo. With, in addition, certain smoothness - perhaps induced - RQMC is an order-of-magnitude more efficient than deterministic QMC. Unlike the latter, RQMC permits error estimation via the central limit theorem. For random-dimensional problems, such as occur with discrete-event simulation, RQMC gets judiciously combined with standard Monte Carlo to keep memory requirements bounded. This monograph has been designed to appeal to a diverse audience, including those with applications in queueing, operations research, computational finance, mathematical programming, partial differential equations (both deterministic and stochastic), and particle transport, as well as to probabilists and statisticians wanting to know how to apply effectively a powerful tool, and to those interested in numerical integration or optimization in their own right. It recognizes that the heart of practical application is algorithms, so pseudocodes appear throughout the book. While not primarily a textbook, it is suitable as a supplementary text for certain graduate courses. As a reference, it belongs on the shelf of everyone with a serious interest in improving simulation efficiency. Moreover, it will be a valuable reference to all those individuals interested in improving simulation efficiency with more than incremental increases.

Numerical Methods and Applications Todor Boyanov, Stefka Dimova, Krassimir Georgiev, Geno Nikolov, 2007-05-15 This book constitutes the thoroughly refereed post-proceedings of NMA 2006 held in Borovets, Bulgaria. Coverage in the 84 revised full papers includes numerical methods for hyperbolic problems, robust preconditioning solution methods, metaheuristics for optimization problems, uncertain/control systems and reliable numerics, interpolation and quadrature processes, and large-scale computations in environmental modeling.

Optical Network Design and Modeling Anna Tzanakaki, Manos Varvarigos, Raul Muñoz, Reza Nejabati, Noboru Yoshikane, Markos Anastasopoulos, Johann Marquez-Barja, 2020-02-15 This book constitutes the refereed proceedings of the 23rd International IFIP conference on Optical Network Design and Modeling, ONDM 2019, held in Athens, Greece, in May 2019. The 39 revised full papers were carefully reviewed and selected from 87 submissions. The papers focus on cutting-edge research in established areas of optical networking as well as their adoption in support of a wide variety of new services and applications. This involves the most recent trends in networking including 5G and beyond, big data and network data analytics, cloud/edge computing, autonomic networking, artificial intelligence assisted networks, secure and resilient networks, that drive the need for increased capacity, efficiency, exibility and adaptability in the functions that the network can perform. In this context new disaggregated optical network architectures were discussed,

exploiting and integrating novel multidimensional photonic technology solutions as well as adopting open hardware and software platforms relying on software defined networking (SDN), and network function virtualization (NFV) to allow support of new business models and opportunities.

Proceedings ,2001

Monte Carlo and Quasi-Monte Carlo Methods 2008 Pierre L' Ecuyer,Art B. Owen,2010-01-14 This book represents the refereed proceedings of the Eighth International Conference on Monte Carlo (MC)and Quasi-Monte Carlo (QMC) Methods in Scientific Computing, held in Montreal (Canada) in July 2008. It covers the latest theoretical developments as well as important applications of these methods in different areas. It contains two tutorials, eight invited articles, and 32 carefully selected articles based on the 135 contributed presentations made at the conference. This conference is a major event in Monte Carlo methods and is the premiere event for quasi-Monte Carlo and its combination with Monte Carlo. This series of proceedings volumes is the primary outlet for quasi-Monte Carlo research.

Observation, Theory And Modeling Of Atmospheric Variability - Selected Papers Of Nanjing Institute Of Meteorology Alumni In Commemoration Of Professor Jijia Zhang Xun Zhu,Xiaofan Li,Ming Cai,Shuntai Zhou,Yuejian Zhu,Fei-fei Jin,Xiaolei Zou,Minghua Zhang,2004-02-25 This book contains tutorial and review articles as well as specific research letters that cover a wide range of topics: (1) dynamics of atmospheric variability from both basic theory and data analysis, (2) physical and mathematical problems in climate modeling and numerical weather prediction, (3) theories of atmospheric radiative transfer and their applications in satellite remote sensing, and (4) mathematical and statistical methods. The book can be used by undergraduates or graduate students majoring in atmospheric sciences, as an introduction to various research areas; and by researchers and educators, as a general review or quick reference in their fields of interest.

Handbooks in Operations Research and Management Science: Simulation Shane G. Henderson,Barry L. Nelson,2006-09-02 This Handbook is a collection of chapters on key issues in the design and analysis of computer simulation experiments on models of stochastic systems. The chapters are tightly focused and written by experts in each area. For the purpose of this volume "simulation refers to the analysis of stochastic processes through the generation of sample paths (realization) of the processes. Attention focuses on design and analysis issues and the goal of this volume is to survey the concepts, principles, tools and techniques that underlie the theory and practice of stochastic simulation design and analysis. Emphasis is placed on the ideas and methods that are likely to remain an intrinsic part of the foundation of the field for the foreseeable future. The chapters provide up-to-date references for both the simulation researcher and the advanced simulation user, but they do not constitute an introductory level 'how to' guide. Computer scientists, financial analysts, industrial engineers, management scientists, operations researchers and many other professionals use stochastic simulation to design, understand and improve communications, financial, manufacturing, logistics, and service systems. A theme that runs throughout these diverse applications is the need to evaluate system performance in the face of uncertainty, including uncertainty in user load, interest rates, demand for product, availability of goods, cost of transportation and equipment failures. * Tightly focused chapters written by

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