

Lecture Notes in Mathematics 2107

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A Panorama of Discrepancy Theory

 Springer

A Panorama Of Discrepancy Theory Lecture Notes In Mathematics

A Gutmann



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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

Discrepancy Theory Dmitriy Bilyk, Josef Dick, Friedrich Pillichshammer, 2020-01-20 The contributions in this book focus on a variety of topics related to discrepancy theory comprising Fourier techniques to analyze discrepancy low discrepancy point sets for quasi Monte Carlo integration probabilistic discrepancy bounds dispersion of point sets pair correlation of sequences integer points in convex bodies discrepancy with respect to geometric shapes other than rectangular boxes and also open problems in discrepancy theory

Number Theory, Fourier Analysis and Geometric Discrepancy Giancarlo Travaglini, 2014-06-12 Classical number theory is developed from scratch leading to geometric discrepancy theory with Fourier analysis introduced along the way

Handbook of Discrete and Computational Geometry Csaba D. Toth, Joseph O'Rourke, Jacob E. Goodman, 2017-11-22 The Handbook of Discrete and Computational Geometry is intended as a reference book fully accessible to nonspecialists as well as specialists covering all major aspects of both fields The book offers the most important results and methods in discrete and computational geometry to those who use them in their work both in the academic world as researchers in mathematics and computer science and in the professional world as practitioners in fields as diverse as operations research molecular biology and robotics Discrete geometry has contributed significantly to the growth of discrete mathematics in recent years This has been fueled partly by the advent of powerful computers and by the recent explosion of activity in the relatively young field of computational geometry This synthesis between discrete and computational geometry lies at the heart of this Handbook A growing list of application fields includes combinatorial optimization computer aided design computer graphics crystallography data analysis error correcting codes geographic information systems motion planning operations research pattern recognition robotics solid modeling and tomography

Monte Carlo and Quasi-Monte Carlo Methods Art B. Owen, Peter W. Glynn, 2018-07-03 This book presents the refereed proceedings of the Twelfth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at Stanford University California in August 2016 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

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Introduction to Quasi-Monte Carlo Integration and Applications Gunther Leobacher,Friedrich Pillichshammer,2014-09-12 This textbook introduces readers to the basic concepts of quasi Monte Carlo methods for numerical integration and to the theory behind them The comprehensive treatment of the subject with detailed explanations comprises for example lattice rules digital nets and sequences and discrepancy theory It also presents methods currently used in research and discusses practical applications with an emphasis on finance related problems Each chapter closes with suggestions for further reading and with exercises which help students to arrive at a deeper understanding of the material presented The book is based on a one semester two hour undergraduate course and is well suited for readers with a basic grasp of algebra calculus linear algebra and basic probability theory It provides an accessible introduction for undergraduate students in mathematics or computer science

Contemporary Computational Mathematics - A Celebration of the 80th Birthday of Ian Sloan Josef Dick,Frances Y. Kuo,Henryk Woźniakowski,2018-05-23 This book is a tribute to Professor Ian Hugh Sloan on the occasion of his 80th birthday It consists of nearly 60 articles written by international leaders in a diverse range of areas in contemporary computational mathematics These papers highlight the impact and many achievements of Professor Sloan in his distinguished academic career The book also presents state of the art knowledge in many computational fields such as quasi Monte Carlo and Monte Carlo methods for multivariate integration multi level methods finite element methods uncertainty quantification spherical designs and integration on the sphere approximation and interpolation of multivariate functions oscillatory integrals and in general in information based complexity and tractability as well as in a range of other topics The book also tells the life story of the renowned mathematician family man colleague and friend who has been an inspiration to many of us The reader may especially enjoy the story from the perspective of his family his wife his daughter and son as well as grandchildren who share their views of Ian The clear message of the book is that Ian H Sloan has been a role model in science and life

Monte Carlo and Quasi-Monte Carlo

Methods Aicke Hinrichs, Peter Kritzer, Friedrich Pillichshammer, 2024-07-12 This book presents the refereed proceedings of the 15th International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held in Linz Austria and organized by the Johannes Kepler University Linz and the Austrian Academy of Sciences in July 2022 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 highly active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems in particular arising in finance statistics and computer graphics

Lattice Rules Josef Dick, Peter Kritzer, Friedrich Pillichshammer, 2022-07-23 Lattice rules are a powerful and popular form of quasi Monte Carlo rules based on multidimensional integration lattices This book provides a comprehensive treatment of the subject with detailed explanations of the basic concepts and the current methods used in research This comprises for example error analysis in reproducing kernel Hilbert spaces fast component by component constructions the curse of dimensionality and tractability weighted integration and approximation problems and applications of lattice rules

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