



# Monte Carlo and Quasi-Monte Carlo Methods 2008

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## Monte Carlo and Quasi-Monte Carlo Methods 2008

This volume represents the refereed proceedings of the Eighth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing, which was held at the University of Montreal, from 6-11 July, 2008. It contains a limited selection of articles based on presentations made at the conference. The program was arranged with the help of an international committee consisting of: Ronald Cools, Katholieke Universiteit Leuven Luc Devroye, McGill University Henri Faure, CNRS Marseille Paul Glasserman, Columbia University Peter W. Glynn, Stanford University Stefan Heinrich, University of Kaiserslautern Fred J. Hickernell, Illinois Institute of Technology Aneta Karaivanova, Bulgarian Academy of Science Alexander Keller, mental images GmbH, Berlin Adam Kolkiewicz, University of Waterloo Frances Y. Kuo, University of New South Wales Christian Lecot, Universite de Savoie, Chambéry Pierre L'Ecuyer, Universite de Montreal (Chair and organizer) Jun Liu, Harvard University Peter Mathe, Weierstrass Institute Berlin Makoto Matsumoto, Hiroshima University Thomas Muller-Gronbach, Otto von Guericke Universität Harald Niederreiter, National University of Singapore Art B. Owen, Stanford University Gilles Pages, Université Pierre et Marie Curie (Paris 6) Klaus Ritter, TU Darmstadt Karl Sabelfeld, Weierstrass Institute Berlin Wolfgang Ch. Schmid, University of Salzburg Ian H. Sloan, University of New South Wales Jerome Spanier, University of California, Irvine Bruno Tuffin, IRISA-INRIA, Rennes Henryk Wozniakowski, Columbia University. v vi Preface The local arrangements (program production, publicity, web site, registration, social events, etc.

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