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Quasi-Monte Carlo method - Wikipedia

In numerical analysis, quasi-Monte Carlo method is a method for numerical integration and solving some other problems using low-discrepancy sequences (also called quasi-random sequences or sub-random sequences). This is in contrast to the regular Monte Carlo method or Monte Carlo integration, which are based on sequences of pseudorandom numbers.

Monte Carlo and Quasi-Monte Carlo Methods 2006 | Alexander ...

The proceedings include carefully selected papers on many aspects of Monte Carlo and quasi-Monte Carlo methods and their applications, as well as providing information on current research in these very active areas. Besides covering theory, the book is an excellent resource work for practitioners as well.

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Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques. Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration, complex scheduling, queueing networks, and large-dimensional simulations. This

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Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing: Proceedings of a conference at the University of Nevada, Las Vegas, Nevada, USA, June 23-25, 1994; Harald Niederreiter, Peter J. Shiu; 9780387945774; Books - Amazon.ca

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