Random number generation and quasi-Monte Carlo methods

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Abstrak

Tremendous progress has taken place in the related areas of uniform pseudorandom number generation and quasi-Monte Carlo methods in the last five years. This volume contains recent important work in these two areas, and stresses the interplay between them. Some developments contained here have never before appeared in book form.

Includes the discussion of the integrated treatment of pseudorandom numbers and quasi-Monte Carlo methods; the systematic development of the theory of lattice rules and the theory of nets and (t,s)-sequences; the construction of new and better low-discrepancy point sets and sequences; Nonlinear congruential methods; the initiation of a systematic study of methods for pseudorandom vector generation; and shift-register pseudorandom numbers.