

First Announcement

MCQMC 2010

Ninth International Conference on Monte Carlo
and Quasi-Monte Carlo Methods in Scientific Computing

Warsaw, Poland, August 15–20, 2010

<http://mcqmc.mimuw.edu.pl>

Background

The MCQMC conferences were created by Harald Niederreiter and have become the world's major event on both Monte Carlo and Quasi-Monte methods. The meeting in Warsaw will follow the successful meetings in Las Vegas, USA, (1994), Salzburg, Austria, (1996), Claremont, USA, (1998), Hong Kong (2000), Singapore (2002), Juan-Les-Pins, France, (2004), Ulm, Germany (2006), and Montreal, Canada (2008).

The MCQMC Conference is a biennial meeting devoted to the study of Monte Carlo (MC) and quasi-Monte Carlo (QMC) methods, the relationships between the two classes of methods, and their effective application in various areas. The conference attracts between 150 and 200 participants. Its aim is to provide a forum where both the leading researchers and the users can exchange on the latest theoretical developments and important applications of these methods. The conference focuses primarily on the mathematical study of these techniques, their implementation and adaptation for concrete applications, and their empirical assessment.

Topics (partial list)

MC and QMC algorithms, randomized QMC, generation of pseudorandom numbers, random variates and random processes, low-discrepancy point sets and sequences, digital nets, lattice rules, variance reduction methods, rare-event simulation, optimization via MC, tractability/complexity of multivariate problems with the special emphasis on multivariate integration, MC/QMC methods for stochastic differential equations and partial differential equations, Markov chain Monte Carlo, particle methods, MC/QMC methods in physics, chemistry, biology, economy, finance, statistics, management, medical science, computer graphics, etc.

Format

Five days of conference with 10 invited one-hour plenary talks, and several 30-minute talks organized in sessions of 3 or 4 talks, including some special thematic sessions, with at most three parallel sessions at a time. A selection of papers from the conference will be published after the conference, most likely as a Springer-Verlag book, as was the case for the eight previous editions.

Invited plenary speakers:

- Soren Asmussen, Aarhus University, Denmark
- William Chen, Macquarie University, Australia
- Michael Gnewuch, Kiel University, Germany
- Emmanuel Gobet, Grenoble Institute of Technology, France
- Stefan Heinrich, University of Kaiserslautern, Germany
- Pierre L'Ecuyer, University of Montreal, Canada
- Friedrich Pillichshammer, University of Linz, Austria
- Gareth Roberts, University of Warwick, United Kingdom
- Ian H. Sloan, University of New South Wales, Australia
- Grzegorz Wasilkowski, University of Kentucky, USA

Program Committee:

- William Chen, Macquarie University, Australia
- Ronald Cools, Katholieke Universiteit Leuven, Belgium
- Josef Dick, University of New South Wales, Australia
- Henri Faure, CNRS Marseille, France
- Alan Genz, Washington State University, USA
- Paul Glasserman, Columbia University, USA
- Stefan Heinrich, University of Kaiserslautern, Germany
- Fred J. Hickernell, Illinois Institute of Technology, USA
- Stephen Joe, University of Waikato, New Zealand
- Aneta Karaivanova, Bulgarian Academy of Sciences, Bulgaria
- Alexander Keller, mental images GmbH, Berlin, Germany
- Frances Y. Kuo, University of New South Wales, Australia
- Pierre L'Ecuyer, University of Montreal, Canada
- Christiane Lemieux, University of Waterloo, Canada
- Gerhard Larcher, University of Linz, Austria
- Peter Mathé, Weierstrass Institute, Berlin, Germany

- Makoto Matsumoto, Hiroshima University, Japan
- Thomas Müller-Gronbach, University of Passau, Germany,
- Harald Niederreiter, RICAM Linz and University of Salzburg, Austria,
- Erich Novak, University of Jena, Germany
- Art B. Owen, Stanford University, USA
- Friedrich Pillichshammer, University of Linz, Austria
- Leszek Plaskota, University of Warsaw, Poland
- Klaus Ritter, TU Darmstadt, Germany
- Wolfgang Ch. Schmid, University of Salzburg, Austria,
- Nikolai Simonov, Russian Academy of Sciences, Russia
- Ian H. Sloan, University of New South Wales, Australia
- Ilya M. Sobol, Russian Academy of Sciences, Russia
- Jerome Spanier, Claremont, California, USA
- Shu Tezuka, Kyushu University, Japan
- Xiaogun Wang, Tsinghua University, China
- Grzegorz W. Wasilkowski, University of Kentucky, USA
- Henryk Woźniakowski, Columbia University, USA, and University of Warsaw, Poland, chair

Call for Abstracts and Special Sessions

Abstracts for contributed talks should fit on one page and include the title of the talk, the name, email address (or web page), affiliation, and full postal address of the speaker, the names and emails of co-authors (if any), and a summary of the talk with enough information to assess the relevance and novelty of the results.

Proposals for special sessions will be accepted on a limited basis. They should contain a short description of the theme and scope of the session, the name of the organizer, and the names of the four proposed speakers, preferably from different Universities.

The time of all non-plenary talks will be 25 minutes and 5 minutes for discussion. The deadline for abstracts of contributed talks and proposals for special sessions is **March 15, 2010**. The abstracts and proposals for special sessions should be submitted preferably as pdf files to

mcqmc2010@mimuw.edu.pl

Notification of acceptance will be given by **April 30, 2010**.