

A Complete Bibliography of Publications in *Monte Carlo Methods and Applications*

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254
FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org, beebe@computer.org (Internet)
WWW URL: <http://www.math.utah.edu/~beebe/>

05 April 2022
Version 1.18

Title word cross-reference

$(0, m, 2)$ [Xia02]. (n, k) [Gol03]. $(t, m, 2)$ [DK06]. (t, m, s) [WLD21]. 1 [BJ01, CA12, NPM⁺06]. 2 [FM01, NPM⁺06]. 2^p [NS09]. 3 [KS05, Kur95a]. $b \geq 2$ [Xia02]. C [PS98]. $C([0, T])$ [KPV18]. \mathcal{G}_Y^0 [CRGF18]. Δ^2 [Mis07]. ϵ [CJV16, GG05]. $GF(2)$ [Tak96b]. k [ASTY19]. L^2 [Ego97]. $L_p(T)$ [KM15]. m [Tak96a, Tak97]. $M/M/r$ [CS96]. $M^X/G/1$ [SC96]. p [FKM08]. ± 1 [EM03]. R [Tor20]. t [Nad08a, Nad08b, Sak10]. Θ [Buc04]. Z [ONZ99].

-adic [FKM08]. **-copula** [Sak10]. **-distribution** [Mis07]. **-isomorphic** [Ego97]. **-Maruyama** [Buc04]. **-nets** [DK06, WLD21, Xia02]. **-optimal** [GG05]. **-particle** [Gol03]. **-perfect** [CJV16]. **-sequences** [Tak96a, Tak97]. **-space** [PS98]. **-wise** [ASTY19].

1 [BOTAZ19, TOTAI18]. **11** [Hal05a]. **17** [LP13].

2 [Oga97, Tuf98]. **2000** [Ano00g, Ano00h]. **2003** [Ano02e].

3D [RBB21]. **3rd** [Ano00a].

97j [Oga97]. **97m** [Tuf98].

a.s [FP02]. **abrupt** [KLR+03]. **Absorbing** [GZ01]. **absorption** [Hal21].
Abstracts [Ano00h]. **accelerators** [ONZ99]. **acceptance** [Nk16].
accuracies [Gri17]. **Accuracy** [SSS06, KM15, RL18, Tur19]. **across** [MR04].
Adaptative [Aro04]. **Adaptive**
 [BST10, DM10, Kaw07, mMSD04, BFP09, HvSST14, KS16, LL11, ZZA21].
Additive [DT01]. **Adiabatic** [DK98b]. **adic** [FKM08]. **Adjoint**
 [BP97, BP98a, BP98b, KRSV99, mMSD04]. **adjusted** [MDMS20].
Admissible [NS07]. **Aerosol** [ZPK02, SRKL96, SK00]. **aerosols** [LT08].
Affected [SS07]. **aggregate** [Tor20]. **aggregation** [SZKS21]. **Algebra**
 [AAD04, Hal08b]. **Algebraic** [Lik98, Ant11, ER06, MM12]. **Algorithm**
 [Ave04, BG01, DSGZ01, GHT00, HPY07, Sim95, SVH+04, UŠ96, BCR11,
 BN15, CA12, CRS14, FN09, FGD13, Gri10, Gri17, HvSST14, JML20, KLP14,
 LL13, MP12, MDMS20, NB19, Raj19, SS03, Sab17, Sab19a, Sab19b, SP20,
 SS21a, SSDT21, Sha10, SS14a, SS21b, SAKG15]. **Algorithms**
 [CL02b, Hei04, HMG01, KRSV99, NP04b, Pap04, SM09, SM04, WK05,
 BGSR08, EW01, ER06, FP02, KS95a, LOR18, NÖ09b, RV99, SRKL96,
 Sab16d, Sim18, SK05, Spa21, VMS08]. **allowing** [BN15]. **almost** [SD96].
American [BCZ05, BKS06]. **among** [Nad08a]. **Amplitude** [AD01]. **analog**
 [KS16, Smi98]. **Analysis**
 [BBBR19, BAO+04, CS96, KOSY01, DTS22, Hei08, HvSST14, Kol18, Kol21,
 MZB04, OO03, PPN20, SSDM21, SK05, WENG09, ZCC04]. **angular** [BS18].
anisotropic [Sab19b, SS18a, SS19a]. **Announcement** [Ano99e, Ano00a].
anonymous [Ege09]. **antiferromagnets** [HK14]. **antithetic** [AJC16].
appearing [MPC03]. **Appl** [Hal05a, LP13, Oga97, Tuf98]. **Application**
 [BGSR08, CRS14, KS00, AJC16, FIN02, KK09, MH12, MM00, OO03, PP05,
 SZKS21, FGM17, Lej03]. **application-based** [MH12]. **Applications**
 [FP99, LM05, Ökt96, UŠ96, BM19, DM10, Har19, KD99, KD04, ÖG09, PR19,
 PRS05, SRKL96, Sab16c, SK18, TTEA01, Cos01]. **applied**
 [Aze12, BFP97, IOR21, LP12, MK06, Nin03, NÖ09b]. **Approach**
 [DMZ03, BCZ05, DK98a, Gui97, KLP14, LLM16, LL14, Lej04, MZ98, Min01,
 NMH04, PP19, Sha10]. **approaches** [PS05]. **Approximate**
 [EM03, ES10, Kan95, Ego20, Khi00]. **Approximated** [GHT00].
approximately [Zhe13]. **Approximating** [LN04, BCR11, Hab11].
Approximation [BEH16, GA99, Hid20, KS00, Kaw07, KP02, LS97, PRS05,
 Tuf04, BFP09, BST10, BBG15, BH18, Cap01, CP02, DM10, Gob01, KLV21,
 KT11b, KW02, LP12, Mal07, NY19b, Nin03, OO03, OY19, Raj19, SH22,
 Voy97, Wel06, Wih01, YY18, Yam21]. **Approximations** [BLNSP06, CL02b,
 DMZ03, EZ04, Ego07, New01, FM01, MT13, NY19a, Rot07]. **aquifers**
 [KS04b]. **arbitrary** [JWK19]. **area** [ES17, YY18]. **Arithmetic**
 [LPT03, JS07, JS10]. **Arrays** [Lik98]. **article** [Oga97]. **Asian**

[JS10, BK14, JS07]. **aspect** [WN19]. **aspects** [dBDD01]. **assisted** [MDMS20]. **Assumptions** [FGM⁺01]. **Asymptotic** [FGM⁺01, NT97, NZ09, FT00, HS22, OY19, Shv03]. **Asymptotical** [GN05]. **Asymptotically** [NS07]. **asymptotics** [SS20b]. **Atmosphere** [SA96]. **attachment** [Gui08]. **attack** [Vid07]. **autocorrelation** [Man03, Nak97]. **autologistic** [ZNS10]. **Automatic** [ECLR21, KT11a]. **availability** [MZB04]. **average** [JS07, JS10, LPT03, SS15, SS18b]. **averages** [Ari15]. **averaging** [LP12].

Backward [SS01, BMO01, IOR21, MS16, NY19a, PG19]. **Balance** [GN99, Gol03, NP04a]. **Balanced** [KS06a, FP99]. **Balking** [CS96]. **ball** [KM22]. **Band** [BAO⁺04, LL14, NMH04]. **bandwidth** [BZ20]. **barrier** [CK18, FHS13, Sag11]. **Barriers** [MPZP04, CP02, DMR16]. **base** [Xia02].

Based
[LT04, SUZ04, BGSR08, CPSH07, CP15, DK98a, Ego20, FGD13, FGM17, FS12, Gri10, IIO14, Kaw06, KS15, KPSZ96, LM05, MC20, MH12, NK06, New01, Raj19, Sab16d, SS14a, SAKG15, SH22, Tur19, WENG09, YK08, Zhe13].

basket [DM10]. **Baxter** [KKS13]. **Bayesian** [BZ20, BBBR19, CCG15, LWC18, PP19, PPN20, PP21, Row02, WENG09].

be [Hal04, Hal05a, Hal05b]. **Becker** [Gui08]. **Behavior** [Oll01, GN05].

behaviour [FP02, Shv03]. **benchmark** [CA12, PWY99, SNDS14]. **Berlin** [Ano00h, Ano02e]. **Bermudan** [KS04a, LL21]. **Bernstein** [SH22]. **Berry** [Bis09]. **Beryllium** [HKHV98]. **Bessel** [Alf05, MG10]. **best** [DK06]. **beta** [CCG15, Voy98]. **beta-distribution** [Voy98]. **Between** [DT01, Nao95, Khi00]. **beyond** [NMH04]. **bias** [IP17, NT97, TOTAI18].

biased [PÖ20]. **biasing** [MZB04]. **Biharmonic** [AS95, SS03]. **Binary** [Nek20, Nek16, PMW10]. **biomedical** [TTEA01]. **bit** [Nek20]. **bivariate** [KRSJ17]. **Black** [Sin14]. **Blodgett** [SZKS21]. **Board** [Ano96a, Ano96b, Ano96c, Ano97a, Ano97b, Ano97c, Ano97d, Ano98a, Ano98b, Ano98c, Ano98d, Ano99a, Ano99b, Ano99c, Ano99d, Ano00b, Ano00c, Ano00d, Ano00e, Ano01a, Ano01b, Ano02a, Ano02b, Ano02c, Ano02d, Ano03a, Ano04, Ano05a, Ano05b, Ano05c, Ano06a, Ano06b, Ano06c].

bodies [MR04]. **Body** [ZZA21]. **Boltzmann** [BQA03, CRS14, FM01, KS95a, Khi00, Nek03, PW01, PS05, Rog99, TM20, Wag08]. **bond** [AHT04].

Bootstrapping [Man03]. **bound** [DK06]. **Boundaries** [DK98b, SL14].

Boundary
[Hau00c, KMS04, MKL01, ST95, SA96, SM09, Sim95, CA12, GP19, Hal16, HBA16, NVDA07, Pöt12, Rog99, Sab08, SM12, Sab16a, Sim18, Wel06].

bounded [BJ01]. **Bounds** [KS04a, AH12, BDGZ20, FL10, KS06b, Rud10, Sha10]. **Branching** [RKM04, ES11]. **Breusch** [Man03]. **bridge** [Bee21, JWK19]. **Brownian** [AG03, CP02, CL01b, DMR16, GA99, GP19, JWK19, KS00, KPV18, Oga01, Osa01]. **BSDE** [Lej01]. **BSDEs** [KLW21, LL13]. **Budapest** [HKHV98].

building [Zal00]. **Burgers** [BFP97, JLH10]. **burst** [SE18]. **Bursts**

[KPSZ96].

cadmium [SZKS21]. **calculating** [AD99, Ego20]. **calculation** [EM17, KM15, PWY99, Zhe13]. **Calculations** [BP98a, BP98b, KLR⁺03]. **calculus** [BCZ05, NY19a]. **Calibration** [ELZ11]. **called** [Oga01]. **can** [Hal04, Hal05a, Hal05b]. **Capacities** [Com01]. **Carlo** [Ano99e, Ano00a, Ano00g, Ano02e, Ano03b, DS10, Hal05a, JS10, LP13, Oga97, ÖG09, Sab04b, Tuf98, ZC19, ATBM14, AAD04, Ant96, AE15, Ant15, Aro04, Ars98, Ars07, AD99, Aze12, Bab99, Bal08, BHA18, BCZ05, BQA03, BK14, Ben16, BP02, BP97, BP98a, BP98b, BS18, BOTAZ19, BDGZ20, BAO⁺04, BG01, But03, CL01a, CL02a, CCMZ08, CA12, CRS14, CP01, DL14, DK98a, DMZ03, ELZ11, ES17, EUW98, EW02, ER06, Erm11, FVK16, FVK17, FM01, GM04, Gri10, Gri14, Gri17, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HPY07, HMG01, JS07, KSPZ20, Kaw07, KD99, KD04, KS95a, Khi00, KPSZ96, KM15, Kra01, KRSV99, LL11, LCRK18, LOR18, LT04, Lej04, Leo06, LM05, Lik98]. **Carlo** [LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11, MM00, MP02, MWMS18, NEBW20, NT21, NXÖ18, NPM⁺06, NMH04, NÖ09b, Ökt96, ONZ99, Pan15, Pap04, PW01, PG19, PWY99, Ple00, PGS09, PS98, PIR04, Pöt12, RS21, RST96, Raj19, RBB21, Rog99, Row03, Rud10, SA96, SK97a, Sab16d, SE18, SP20, SD96, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTAI18, TM20, TTEA01, Tuf96, Tuf04, UV00, VAYT20, VA04, VDM00, Wag08, War18, YJH21, ZPK02, ZCC04, mMSD04]. **Carlo-Based** [LT04]. **cascaades** [KK09]. **case** [EUW98, Erm11, PP03, PW01, RJG13]. **CAT** [AHT04]. **cathodoluminescence** [SK18]. **cavity** [HBBA15]. **Cellular** [BAO⁺04]. **censored** [LL14]. **central** [NO09a, Gol03]. **centres** [Gol04]. **certain** [Tak96b, Tur19]. **CFTP** [BN15, FN09]. **Chain** [FVK16, FVK17, LK02, FN09, NB19, Rud10, YY18, MWMS18]. **Chains** [LT04, Mat99, Ari15, Hal21, Smi98]. **change** [Ave04, KLR⁺03]. **changing** [Erm11]. **chaos** [Ego20, NR02, SS14a, SS17, YK08]. **characteristics** [EM17]. **charge** [YJH21]. **chemistry** [KW02]. **choice** [Eğe09]. **chord** [MR04]. **CIGS** [RBB21]. **cipher** [FVK16, FVK17]. **CIR** [Alf05, Hal15a, Hal15b]. **circular** [BZ20, SL14]. **circular-shaped** [SL14]. **class** [BJ22, EM03, KKS13, Lin06, Oga01, Wag15, Yan13]. **classes** [Tur19, Zal00]. **Classification** [LTD01]. **Clinical** [Nad07]. **clustering** [BN15]. **clusters** [LCRK18]. **coagulating** [KS01]. **Coagulation** [DT01, GZ01, Gui99, SK00, SLP07, WK05, Bab99, EW01, FG04, KS03, SRKL96, SK97a]. **coefficient** [BMO01, CL01a, KSNS15]. **Coefficients** [Pap04, Row02, NZ09, SK97a, SS14a, Spa21]. **coherent** [ATBM14]. **Coin** [NP04b]. **collision** [KS95a]. **collocation** [SM12]. **COM** [KRSJ17]. **COM-Poisson** [KRSJ17]. **combustion** [BC11, MK06, SH08]. **Comments** [Tuf98]. **Communication** [Wih01]. **Comparative** [Nao95, Raj19]. **Comparing** [BOTAZ19, LL20]. **Comparison**

[Bea09, BFP97, Har19, Ima13, LT04, Nad07, KSPZ20, Lin06, RST96, SD96].
Competency [Sin14]. **Complexity** [Pag07, Lev16, Nek16]. **complicated** [ST00]. **Component** [DGKP08, Gri17]. **Component-by-component** [DGKP08]. **components** [ONZ99]. **Compression** [SUZ04]. **Computable** [KT11a]. **Computation** [Hei04, Cap01, Hei95, JS07, JS10, MS16, PR19].
computational [BM19]. **Computations** [Nao95, BDGZ20, DK98a, FGM17].
compute [CL01a]. **computed** [TTEA01]. **Computer** [KS00, PGS09, Ben16]. **Computing** [BFP09, BL15, KRSJ17, Nad08a, Ari15, ES17, ES20, MQH14, RS19, Rud10].
concentration [SL14]. **Concept** [BP98b]. **Concrete** [MPZP04]. **condition** [SS01]. **conditions** [CA12, HBA16, Sab16a, Wel06]. **conducting** [YJH21].
cone [Ste00]. **Conference** [Ano99e, Ano00g]. **confidence** [LL14, MM20, RS21]. **Congruence** [Ant95]. **Congruential** [NS07, AM17, EUW98, GN05]. **Connection** [DT01, Khi00]. **Consensus** [SK15]. **conservation** [BJ01]. **Constant** [CP01, YJH21]. **constraint** [KLW21]. **Constructing** [Hal15a, MM20]. **Construction** [Mor02, Mor05, Yag02, DGKP08, Hal16, Mor08]. **constructions** [Bee21].
Contaminant [SVH⁺04]. **continuous** [BMO01, BJ22, IP17, Khi00].
continuous-time [BJ22]. **contribution** [BS18]. **Control** [GHT00, NHD06, Pag07, PGB98, BG13, ECLR21, IOR21, KT11a, KLP14, OY19, Pöt12].
Convective [SA96]. **Convergence** [BF01, BK95, Gol04, KW97, KP02, Rey17, AJC16, BH18, IK00, Kab05, KHO97, KS16, Wel06, Zhe13, BT96].
convex [MR04]. **copula** [Sak10]. **copulas** [KRSJ17]. **Core** [HKHV98].
Corput [FIN02, IM04]. **Correction** [ÖG09, IP17]. **correlated** [ABKT18, SM03, ZPK02]. **Correlation** [Nak98]. **correlations** [Rog96].
Corrigenda [Hal05a]. **cost** [RV99]. **Couette** [BHA18, HBA16]. **Coulomb** [VA04]. **Coupled** [BP98b]. **Coupling** [BP02, NB19]. **Covariance** [Row00, KS14]. **covariate** [IN17]. **crack** [JLH10]. **credit** [DL14, Sak10].
criterion [KS14]. **Critical** [ES11, HK14]. **Cross** [ZPK02, Ant15].
Cross-correlated [ZPK02]. **cross-section** [Ant15]. **crossing** [GP19, Pöt12].
cryptanalysis [FVK16, FVK17]. **cubatures** [AE15]. **cube** [PC04]. **cuckoo** [EHE18]. **curves** [LL20]. **cusum** [Hab11]. **cusumsq** [Hab11]. **cutoff** [FM01].
CVA [ATBM14]. **CVaR** [BFP09]. **cylinder** [SKL09]. **cylinders** [Sab16a].
cylindrical [PGS09]. **CZTS** [RBB21].

D [BJ01, CA12, FM01, KS05, Kur95a, NPM⁺06]. **Dagger** [ZCC04].
Dagger-sampling [ZCC04]. **Darcy** [SKL09, SS17]. **Data** [Nad07, LL14, OO03, PPN20, Tor20, ZZA21]. **de-biased** [PÖ20]. **debiasing** [McL11]. **decomposition** [Ant95]. **decompositions** [Nek20]. **Decreasing** [FP02]. **Deep** [BP97, PWY99]. **degenerate** [Wih01]. **densities** [DMR16, Nek20]. **Density** [BT96, LH04, Nao95, BZ20, CLP17, ES17, ES20, Kaw06, YJH21, ZZA21].
Dependence [Nak98, WLD21]. **dependent** [CP02, KNS04, NÖ09b, PP19].
depending [KM15]. **Depositing** [NPM⁺06]. **depth** [MM00]. **derivative**

[MH12, MH13]. **Derivatives** [KS04a, CCMZ08, EBSY18, KSC11].
Describing [Tor20]. **descriptive** [Bea09]. **Design**
 [Ano96d, NPM⁺06, FGM17, WN19]. **design-based** [FGM17]. **detector**
 [MM00]. **Determination** [NK06]. **deterministic** [BFP97, Hei95, Wag10].
Deviational [Wag08]. **Deviations** [Com01, KM11b, KS06b]. **Devices**
 [BAO⁺04, VA04, NVDA07]. **diaphony** [PS10]. **difference** [EW02]. **different**
 [KRSJ17, RST96]. **Differential**
 [Ano99e, Ano00g, BT96, BF01, Hau00b, Hau00c, Kan95, KM95, LN04,
 BMO01, BEH16, BH18, Buc04, EZ04, Ego07, ES10, EM17, EP19, ÉM13,
 FP99, GR08, Hab12, HS22, Hid20, KM02, LOR18, LWC18, MPC03, NY19b,
 NT21, NP04a, PG19, Pri01, RJG13, Rot07, WENG09, Xia96, Yan13, Zhe13].
diffusing [KS01]. **Diffusion**
 [CP01, ELV10, HMG01, KT11b, KP02, NPM⁺06, CLP17, FHS13, Hau00a,
 Lej03, MS14, Raj19, Rey17, SL14, SLK15, Sab16a, Sab16b, Sab17, SK18,
 Sab19b, SP20, SS18a, SS19a, SS21b, Wih01, YJH21, ZC19].
diffusion-reaction [SK18]. **diffusion-recombination** [SS21b]. **Diffusions**
 [BLNSP06, BST10, Bis09, Gob01, MG10, Oga01]. **Diffusive** [Oll01]. **Digital**
 [LTD01]. **Digitized** [SM04]. **dilute** [BHA18]. **dimensional**
 [BEH16, BH18, CRS14, CJV16, ÉM13, Hid20, HBBA15, Kol20, Mor02,
 Mor05, Mor08, Pan15, PS10, Rey17, Sim95, SS14b, War18]. **Dimensions**
 [ELRU04, LW10, SS15, SS18b]. **Direct**
 [Gui99, KRSV99, WK05, Khi00, MZB04, Rog96, SN13]. **Dirichlet**
 [AS95, Bou05, NÖ09b, SS95, Sab16a]. **Discrepancy** [GP12, IM04, Mor99,
 Mor04, Ökt96, AH12, DK06, DGKP08, FL10, Mor98, Mor02, Mor05, Mor08,
 MM12, Nk16, ÖG09, PC04, RST96, Sha10, Tuf96, Tuf98, Xia96]. **Discrete**
 [SSL04, Hal21, HS22, KM11a, OO03, PS05, Voy97]. **discrete-stochastic**
 [PS05, Voy97]. **discretely** [Bis09]. **Discretization**
 [KLW21, Alf05, NY19a, OY19, Pri01]. **discretized** [Wih01]. **Dispersion**
 [Kur95b, KS95b, Kur95a, Kur97, SA96, SK98, CCG15, KOSY01]. **distance**
 [NS09, Rey17]. **Distributed** [PGB98, Row02, Ave04, Buc04, FKM08].
Distribution [HPY07, SUZ04, BS18, CRGF18, FN09, Hab11, Kol20, MP12,
 Mak15, MM20, MR04, Mis07, NZ09, SK18, SSG99, Tor20, Voy98].
distributions [Ego97, FT00, Nad08b, PR19]. **DNS** [KOSY01]. **domain**
 [CL02a]. **domains** [NÖ09b]. **Döring** [Gui08]. **Double**
 [FHS13, CL01a, Kol21]. **Double-barrier** [FHS13]. **doubly** [MS16]. **draws**
 [Rei20]. **Drift**
 [KSPZ20, DMR16, Sab16b, Sab17, SK18, Sab19b, SP20, SS18a, Spa21].
drift-diffusion [SP20, SS18a]. **drift-diffusion-reaction** [Sab17]. **drifts**
 [Osa01]. **driven** [AG03, BHA18, GR08, Hau00b, Mar10]. **DSMC** [HBBA15].
dual [NB19]. **duration** [But03]. **Dynamic**
 [HMG01, PO04, Ave04, Hei08, Man03, MZ98]. **Dynamical** [MM12, Mor04].
Dynamics [Sei04, ZPK02, LLLP12, EW01, LT08].

ECDLP [Vid07]. **Edgeworth** [KM02]. **Editorial**

[DS10, Ano96a, Ano96b, Ano96c, Ano97a, Ano97b, Ano97c, Ano97d, Ano98a, Ano98b, Ano98c, Ano98d, Ano99a, Ano99b, Ano99c, Ano99d, Ano00b, Ano00c, Ano00d, Ano00e, Ano01a, Ano01b, Ano02a, Ano02b, Ano02c, Ano02d, Ano03a, Ano04, Ano05a, Ano05b, Ano05c, Ano06a, Ano06b, Ano06c].

Effect [IN17, ZPK02]. **Effective** [SM04]. **effects** [WENG09]. **Efficient** [Gob01, HPY07, KSC11, ABKT18, AM15, DTS22, Gri14, JML20, JLH10, KW02]. **eigenvalues** [DK98a]. **Elasticity** [CP01, SS02]. **elastostatics** [KS15]. **Electron** [BP98b]. **electronic** [Ben16]. **Element** [BP02]. **ellipsoids** [RS21, SS20a]. **Elliptic** [MKL01, Sab08, SS21a, SS21b, SS20a, Sim18]. **emission** [EN20]. **emissions** [eZN22]. **Empirical** [SSS06, BG13, FP02]. **energy** [BS18, KK09]. **engineering** [KD99, Lej03]. **entrapment** [HTKM19]. **Entropy** [CL02b]. **environment** [ES11]. **Equation** [BQA03, DT01, KNS04, NAKS04, WK05, AG03, Aze12, Bab99, BFP97, CA12, CRS14, CJV16, EW02, GM04, GA99, GR08, JLH10, KSNS15, KS95a, Khi00, KW97, KS01, KS03, KW02, LT08, LWC18, Man03, Oga01, PW01, PS05, Rog99, Rot07, RJ20, SRKL96, SK97a, SS03, SL14, Sab19a, SS17, TM20, Wag08, Wag15].

Equations [Ano99e, Ano00g, Ars07, BT96, BF01, GN99, GZ01, Hau00b, Hau00c, Kan95, KM95, LN04, LS97, Lik98, NP04b, Sim95, Ant11, Aze12, BMO01, BEH16, BH18, Buc04, DKS⁺98, EZ04, Ego07, ES10, EM17, ER06, EP19, ÉM13, FP99, FM01, Gol03, Gui97, Gui08, Hab12, HS22, Hid20, IK00, KLP14, KS15, KM02, LOR18, MPC03, NY19b, NT21, Nek03, NP04a, PG19, PS98, Pri01, Rie99, RJG13, SSL06, SM09, SLK15, SS21a, SS21b, SS20a, Sim18, SS19b, WENG09, Xia96, Yan13, Zhe13, dBDD01, Gui99].

equilibrium [Ari15]. **Equity** [JWK19, MBK06]. **Equity-linked** [JWK19]. **Erratum** [JS10, LP13, Oga97]. **Error** [Kan95, PS98, Rud10, Tuf04, AH12, AP04, KT11a, KS03, NZ09, OY19, Owe06, RJG13, SS03, TOTAL18]. **Errors** [GN99, SSS06, SS07, Hal04, Hal05a, Hal05b, SS20b]. **escape** [SP20]. **Esseen** [Bis09]. **estimate** [Sha10]. **estimated** [Hal04, Hal05a, Hal05b]. **Estimates** [CP01, SS07, CP02]. **Estimating** [Rei20, SM04, Spa21, LL14]. **Estimation** [AD01, CRT02, Nao95, NHD06, Pap98, Tuf04, eZN22, AN12, BJ22, BZ20, CLP17, KSC11, LWC18, MP12, MM00, NO09a, OW07, Oga08, Pit06, PS98, Pöt12, RJ20, SS03, SH22, ZZA21]. **Estimations** [Kan95, KS03, Smi98]. **estimator** [CK18, McL11]. **Estimators** [SSS06, AJC16, BOTAZ19, Erm11, GLP17, NT97, PÖ20, SD96, SM08, SS18b, TOTAL18]. **Euclidean** [Ant95]. **Euler** [BT96, BEH16, BH18, CLP17, DKS⁺98, Hid20, Kan95, KHO97, KM02, KP02, NP04a, NZ09]. **Eulerian** [DK98b, KS04b, Nak98, SK03]. **evaluation** [AP04, EM03, MT08, Mis07]. **Evaporation** [Ple00, SZKS21]. **Event** [Nad07, FGM17, MS14, PPN20]. **evolution** [AG03, Gui08, Rog96]. **Exact** [ÉM13, FG04, JS07, KM11a, MG10, Nak97, Zhe13, JS10]. **Examining** [TM20]. **examples** [PR19]. **exchange** [CL01a]. **excitations** [Sab08]. **Excursion** [Hau00c]. **existence** [PP21]. **exit** [BL15]. **exit-time** [BL15]. **Expansion** [Sab08, Ego20, KT11a, OY19, SS17]. **expansions** [KM02, NT97]. **expectation** [Rud10]. **expectations** [Ego07, ES10, Ego20, Zhe13]. **experiment** [SS14b]. **Experimental** [Ano96d, KSPZ20]. **Explicit**

[MK06, DMR16]. **Exploitation** [CCMZ08]. **Exponential** [KS06b, KK09, NK06]. **exponential-normal** [KK09]. **exponents** [Wih01]. **expression** [Nak97]. **extensible** [Har16]. **extension** [BMS09]. **extensions** [Sab19a]. **Exterior** [SS95]. **Extrapolation** [Pag07]. **extreme** [AN12].

factor [Hal15a]. **Factorization** [Row00]. **Fallout** [KPSZ96]. **Fast** [CPSH07, CL18, LP11, LP13, SLP07]. **feedback** [MC20]. **Feistel** [AM17]. **Feistel-inspired** [AM17]. **Feller** [PR19]. **Feynman** [LOR18, MT08]. **Fibonacci** [AM15]. **fictitious** [KS95a]. **Field** [Hor02, HK14, HBBA15, KM22]. **Field-induced** [HK14]. **Fields** [KS06c, BK95, CL18, KKS13, KS06b, LP11, LP13, Lev16, PMW10, PO04]. **films** [BS18, RBB21]. **filter** [PRS05]. **filtering** [FP99]. **Filters** [New01]. **Filtration** [KS04c]. **Finance** [LP12, KT11b, MQH14, Cos01]. **financial** [ELZ11, Har19, KSC11]. **Finite** [Ars07, BP02, BFP97, BL15, KM11a]. **finite-range** [BL15]. **firefly** [EHE18]. **First** [Ano99e, Ano00a, BLNSP06, Ben16, FHS13, MPC03, Rot07]. **first-** [MPC03]. **first-passage** [FHS13]. **fissured** [Lej04]. **fitness** [Gui08]. **fitting** [TTEA01]. **Fix** [Voy97]. **Fixed** [SSL06]. **floating** [Nek16]. **Flow** [WK05, BHA18, HBBA15, HBA16, KS04b, KS05, Kol18, MPC03, SK03, SKL09]. **Flows** [KS95b, KSK97, SK97b, BP02, Min01, SK00]. **fluctuation** [SLK15]. **fluctuation-induced** [SLK15]. **Fluctuations** [ZPK02, SL14]. **Fluid** [HMG01, KS95b]. **flux** [SL14]. **fly** [FGD13]. **FMRI** [Row03]. **Footprint** [KRSV99, KLR⁺03]. **forced** [MZ98]. **Foreword** [Sab04a, Sab04b]. **form** [KK09, NB19]. **formalization** [LLLP12]. **Forms** [Bou05]. **formula** [Ego20, ES20]. **formulas** [ES10, Zhe13]. **Formulation** [ST95]. **Forward** [SS01, LOR18, NY19a]. **forward-backward** [NY19a]. **Fourier** [Ima13, KS06c]. **Fourier-Wavelet** [KS06c]. **Fourth** [Ano00f]. **fractal** [Kol20]. **fractional** [AG03, GA99, GR08, KPV18]. **fractured** [CL02a]. **Fragmentation** [Gui99, Wag10]. **framework** [LL11]. **Fredholm** [SS19b]. **free** [Nek03]. **Freivalds** [JML20]. **Frequency** [BAO⁺04]. **Frobenius** [Mor08]. **frog** [EUW98]. **frontier** [SSDM21]. **Frontmatter** [Ano14a, Ano14b, Ano14c, Ano14d, Ano15d, Ano15a, Ano15b, Ano15c, Ano16d, Ano16a, Ano16b, Ano16c, Ano17a, Ano17b, Ano17c, Ano18a, Ano18b, Ano18c, Ano18d, Ano19d, Ano19a, Ano19b, Ano19c, Ano20a, Ano20b, Ano20c, Ano20d, Ano21a, Ano21b, Ano21c, Ano21d, Ano22]. **Full** [BAO⁺04, NMH04]. **Full-Band** [BAO⁺04]. **fully** [IOR21, KLP14]. **function** [CA12, CRS14, KS14, MR04, Nak97, Xia96]. **Functional** [CP15, PP05, SS03, Buc04, EM03, EZ04, Mal07, NO09a, Sag11, Zhe13]. **functionals** [Cap01, Ego07, ES10, Ego20, Yam21, Zhe13]. **functions** [AD99, CDGG21, EM03, FT00, Gri17, Hab11, ST00, Zal00].

G [BOTAZ19, TOTAI18]. **Gains** [KLW21]. **Gains-process** [KLW21]. **Gamma** [BP97, BP98b, BBG15, SAKG15]. **gamma-rays** [SAKG15]. **GaN** [KSPZ20]. **gas** [BHA18, BC11]. **gas-phase** [BC11]. **Gaussian**

[AP04, BK95, CL18, Ego97, FGD13, Gri10, Gri17, JML20, KM22, KKS13, KS14, KS06c, LP11, LP13, Lev16, PP03, PMW10, PP04, Tur11]. **gelation** [EW01]. **general** [LT08, McL11]. **generalization** [DT01]. **Generalized** [BP98b, FGM⁺01, Gui08, FIN02, KS16, KPV18]. **Generalizing** [LW10]. **generated** [EZ04, IM04, Mor98, Mor99, Mor04, MM12, Nad08b, SSL04, eZN22]. **Generating** [Ste00, Gri10, Yag00]. **Generation** [ASTY19, Chi13, UŠ96, CL18, Ege09, FGD13, Nek16, Tak00]. **Generator** [Sug95, Ant95, BOTAZ19, MQH14, Sug04, Yag02, YK08]. **Generators** [GGP06, NS07, AM17, AM15, EUW98, GN05, Ima13, MH12, MH13, NS09]. **genetic** [BMO01]. **Genetic** [LK02, Sha10]. **geometric** [ES20, KS16, RS21, Rei20, Xia02]. **Geometrical** [VDM00]. **Geometry** [HTKM19, Lev16]. **getLHS** [BOTAZ19]. **getRDS** [BOTAZ19]. **Gibbs** [Row00, Spa21]. **Gillespie** [Raj19]. **given** [Kol20, RL18, Tur19]. **Global** [Kol18, Kol21, SS07, SVH⁺04, KT11a, ME09, Sab19a, SS21a, SS21a, SS21a, SS21a, SBH04, SK05, ZYD19]. **Godfrey** [Man03]. **Good** [Pap04, PS10, VAYT20]. **governed** [SK97a, SLK15]. **governing** [KS01]. **GPU** [AM15, CPSH07, LCRK18]. **GPU-based** [CPSH07]. **gradient** [BJ22, BGSR08]. **graph** [Lej03]. **gravity** [BHA18, HBBA15]. **Greeks** [JWK19]. **Green** [CRS14]. **Green's** [CA12]. **Grid** [LM05, CL02a, SS21a, SS21a]. **Grid-based** [LM05]. **gridless** [Lej04]. **grids** [SSL04]. **Growth** [NPM⁺06, Hei14, SRKL96]. **GWAS** [KS16].

Halton [BM19, FL10, MC04, NEBW20, Owe06]. **Hammerstein** [GA99]. **Hamming** [Tak96a]. **hazard** [PP19]. **heat** [Sab19a]. **Heath** [CK18]. **heavy** [ZZA21]. **heavy-tailed** [ZZA21]. **hedging** [BCZ05, IIO14]. **Height** [BP98a, KLR⁺03]. **Helmholtz** [CA12]. **Hermite** [PG19]. **Heston** [BBG15, CK18, MH13]. **Hidden** [EN20, Cap01]. **High** [BQA03, ELRU04, Kur97, MQH14, Yam21, KK09, MK06, ONZ99, SS14b, War18]. **high-** [ONZ99]. **high-dimensional** [SS14b, War18]. **High-Reynolds** [Kur97]. **high-temperature** [MK06]. **higher** [GP12]. **Highly** [Pap98, DTS22]. **hitting** [CP02]. **HJB** [KLP14]. **HMM** [eZN22]. **Hole** [NPM⁺06].

Homogeneous [GN99, KSSV03, Nak98, SK98, BC11, BK95, FM01, Nak97, NP04a, SE18]. **homogenization** [LLM16, Lej01]. **Horizontally** [SK98]. **Horner** [Yag00]. **Hybrid** [BC11, DL14, Ökt96, Tak00, EHE18, ÖG09, SE18]. **Hybrid-Monte** [Ökt96, ÖG09]. **hydrometeorological** [PO04]. **hyper** [DM10, RS19, RS21]. **hyper-ellipsoids** [RS21]. **hyper-rectangular** [DM10]. **hyper-volumes** [RS19]. **hyperbolic** [LPT03, Rot07]. **hyperspheres** [AW10]. **hypersurface** [ES17]. **hypothesis** [KS14].

ICM [Row02]. **identifiabilities** [MWMS18]. **identification** [HKN12]. **identity** [Rei20]. **II** [BT96]. **IID** [ES11]. **illumination** [SBH04]. **illustration** [Mis07]. **IMACS** [Ano00a, Ano02e, Ano03b, DS10, Sab04b].

Image [DSGZ01, SUZ04]. **imaging** [SK18]. **Implementation** [HvSST14, BMS09, LCRK18, NXÖ18]. **Implementing** [PÖ20]. **Importance** [BP97, Sta95, BFP09, CRT02, FS12, Kaw06, MS14, ME09, Shv03, UV00]. **improve** [BG13]. **Improved** [FVK16, FVK17, FL10]. **Improvement** [CP01]. **improves** [AM17]. **Improving** [Pöt12]. **imputation** [ZNS10]. **incoming** [SL14]. **Incorporation** [VA04]. **Increasing** [Sak10]. **independent** [ASTY19]. **index** [MC20, Sin14]. **Indices** [SS07, Lin06, SM08]. **induced** [HK14, SLK15]. **inequalities** [Bis09]. **inference** [PPN20]. **Infinite** [Pan15]. **Infinite-dimensional** [Pan15]. **inflated** [IN17]. **Influence** [HKHV98, NPM⁺06]. **Information** [Lev16, LNO15]. **inhomogeneous** [KS01, Yam21]. **initial** [BDGZ20, NVDA07]. **initial-boundary** [NVDA07]. **inner** [Sak10]. **innovation** [LP12, Raj19]. **input** [GA99, RL18]. **inspired** [AM17]. **integers** [FKM08]. **Integral** [Ars07, Mis07, NP04b, ST95, GA99, IK00, PS98]. **integrals** [AD99, EM03, EZ04, KM15, Mal07]. **Integration** [LK02, Mat99, DM10, Dic06, FIN02, Kab05, Pan15, RST96, SS20b, ST00]. **integro-differential** [RJG13]. **Interacting** [CL01b, Oll01, CDGG21, Osa01]. **Interaction** [VA04]. **interactions** [Wel06]. **Interest** [CP01, LCRK18]. **intermediate** [JWK19]. **intermittent** [SK00]. **International** [Ano96d, Ano00g, Ano99e]. **intersection** [RS21]. **interval** [BJ01, MM20]. **Invariant** [CLP17, PR19]. **inverse** [KSNS15]. **inversion** [SN13]. **Investigation** [Kab05, BM19, KK09]. **Investors** [HR02]. **involving** [BEH16, BH18, EM13, Hid20]. **Irrational** [Sug95]. **irregular** [Yam21]. **isomorphic** [Ego97]. **Isotropic** [Kur95a, Nak98, CL18, KS15, Nak97, SL14]. **issues** [Min01]. **Itô** [NY19b]. **iteration** [BKS06]. **Iterative** [DKS⁺98, PS98, SS02, SL10]. **IV** [Ano02e, Sab04b]. **IVth** [Ano03b].

Jackknife [IP17]. **joint** [CCG15, PPN20]. **Jointly** [Row02]. **July** [Ano99e, Ano00g]. **Jump** [BLNSP06, BL15, FHS13, HBA16]. **jump-diffusion** [FHS13]. **Jumps** [KP02, HKN12]. **just** [VAYT20].

Kac [CJV16, LOR18, MT08, NR02, Nek03]. **Kac-type** [LOR18]. **Kernel** [Nao95, BGSR08, BZ20, Nad08b, ZZA21]. **kernel-based** [BGSR08]. **Kernels** [Gui99]. **killed** [CP02, Hau00a]. **kind** [NB19]. **kinetic** [SE18]. **kinetic-thermodynamic** [SE18]. **Kinetics** [HKHV98, SLK15]. **Korobov** [Pap04]. **Kosterlitz** [HK14]. **Kou** [Bal08]. **Kronecker** [Chi13]. **Kusuoka** [Nin03].

lagged [AM15]. **lagged-Fibonacci** [AM15]. **Lagrangian** [CK04, KS01, Kur95b, KS95b, Kur97, KSK97, KOSY01, KSSV03, KLR⁺03, MPC03, Nak97, Pit06, PGB98, SK97b, SK98, SS01]. **Lamé** [SSL06]. **Land** [KPSZ96]. **Land-based** [KPSZ96]. **Langevin** [MDMS20]. **Langmuir** [SZKS21]. **Laplace** [SSL06]. **Large** [Com01, HR02, SVH⁺04, KM11b, SSL04, SM09, SL10, Sab16d]. **largest**

[Nad08a]. **latent** [Lin06]. **Latitudes** [BQA03]. **Lattice** [Pap04, ELV10, GP12, HK14, RJG13]. **Law** [BT96, BJ01, HR02]. **Layer** [SA96]. **layers** [BS16, CRS14]. **leap** [EUW98, KT11a]. **leap-frog** [EUW98]. **learning** [KLW21]. **left** [ABKT18]. **left-tail** [ABKT18]. **length** [MR04]. **Levy** [KKS13, Kaw06, KT11b, Leo06, Mar10, YY18]. **Libor** [BMS09]. **life** [SK18]. **like** [SC96]. **likelihood** [BJ22, LWC18]. **likelihoods** [Rei20]. **Limit** [GLP17, Gol03, BK14, NO09a, SS15]. **Linear** [AAD04, DMZ03, EUW98, Hal06, Lik98, NS07, PGB98, AM17, Ant11, ER06, GN05, Hal08a, IM04, Lej01, Mor98, NT21, ONZ99, PP19, Rie99, RL18, SM09, SL10, Sab16d, War18, Zal00]. **linearized** [PS05, TM20]. **lines** [ES17, ES20]. **linked** [JWK19]. **Lipschitz** [NZ09]. **loads** [IOR21]. **Local** [Hau00c, Kur95a, BEH16, BH18, ÉM13, LWC18, NY19a]. **Local-Isotropic** [Kur95a]. **Log** [KS04c, ABKT18, BJ22, LL20]. **log-likelihood** [BJ22]. **log-normal** [ABKT18]. **log-rank** [LL20]. **Log-Stable** [KS04c]. **logistic** [PP21]. **Lomax** [NK06]. **long** [IP17, Yag02]. **long-period** [Yag02]. **longitudinal** [PPN20]. **lot** [AW10]. **Lottery** [BG01]. **Low** [Mor98, DGKP08, Har16, Mor02, Mor05, Mor08, MM12, Nk16, PC04, RST96, Tuf96, Tuf98, Xia96]. **low-discrepancy** [DGKP08, Nk16, PC04, Xia96]. **low-WAFOM** [Har16]. **lower** [BDGZ20, Sha10]. **LSMC** [WN19]. **Lyapunov** [Wih01].

M [BOTAZ19, TOTAI18]. **M/G/1** [BOTAZ19, TOTAI18]. **machine** [KLW21]. **maintenance** [SC96]. **Malaysian** [MBK06]. **Malliavin** [BCZ05, NY19a]. **management** [DL14]. **Manhattan** [Ben16]. **mappings** [YK08]. **Maps** [Mor98, Mor99]. **margin** [BDGZ20]. **marginal** [Rei20, Sag11]. **marginalized** [IN17]. **Market** [MBK06, BMS09]. **Markov** [Ari15, CRT02, DMZ03, EN20, FN09, FVK16, FVK17, Hal21, LT04, LK02, Mat99, MWMS18, NB19, Rud10, YY18]. **Markov-Chain** [MWMS18]. **Markovian** [AK02, BBR19, Cap01, CHK01, EN20, Pap98]. **Marsaglia** [AW10]. **martingale** [LL14]. **martingales** [PG19]. **Maruyama** [BEH16, BH18, Buc04, Hid20, Kan95]. **Mass** [WK05]. **Masthead** [Ano12a, Ano12b, Ano12c, Ano12d, Ano13a, Ano13b, Ano13c, Ano13d, Ano14e]. **material** [BS16]. **Mathematical** [Ano96d, Ant15, LLLP12]. **Matlab** [SAKG15]. **Matlab-based** [SAKG15]. **Matrices** [Row00, Gri14]. **Matrix** [LS97, JML20, Mal07, Sab16d, SZKS21]. **matrix-based** [Sab16d]. **matter** [SAKG15]. **maximum** [Ant15, Hid20]. **Maxwell** [FM01]. **Maxwellian** [PW01]. **MCM2001** [Ano00a]. **MCM2003** [Ano02e]. **MCMC** [BBR19, FGM17, LTD01, Row02, ZNS10, ZYD19]. **Mean** [CP01, Hei04, Row02, CCG15, Hal21, IP17, PP21, RS19]. **Mean-Reverting** [CP01]. **Means** [Sug95, Hei95, SSL04]. **Measurement** [MPZP04, SSS06]. **measurements** [KSPZ20, MM00, TTEA01]. **Measures** [GN99, Hau00b, SUZ04, EZ04, ES20, FP02]. **Media** [KSSV03, SM04, BCR11, KS04b, KS05, Lej04, MR04, SK03, Smi98]. **median** [AN12]. **Medium** [KS04c, ELV10]. **Memory** [AM15, Buc04]. **mesh** [Kas17].

Mesosopic [BP02]. **Method** [Aro04, Gui99, KS00, Lik98, MKL01, MP02, Nao95, NAKS04, Oga96, PGB98, ST95, AP04, Ari15, AD99, BPP01, Ben16, BFP97, BJ01, CL01a, CL02a, CDGG21, EM17, ES17, FVK16, FVK17, FP99, GM04, Hab12, HS22, HBBA15, KT11a, Kas17, Kaw06, KW97, Kol21, KS16, KM15, Mar10, McL11, MM12, NP04a, NZ09, Nk16, NXÖ18, Nin03, Oga97, OY19, PW01, PG19, PGS09, PO04, RS19, RBB21, Rog99, RJG13, SM09, SL14, Sab16b, SN13, SNDS14, SS17, SS18a, SS19a, SS20a, Shv03, SH22, SS19b, Sug04, TM20, VDM00, Yag00, YJH21, Zhe13, Cos01]. **Methods** [AAD04, Ano96d, Ano99e, Ano00g, Ant96, BP02, KS06a, Kra01, KS06c, LP13, LT04, LTD01, Oga97, Tuf04, AE15, Aze12, Bal08, BCZ05, Bee21, BG13, BDGZ20, BBR19, CCMZ08, CJV16, CP15, DL14, Hal04, Hal05a, Hal05b, Hei95, IK00, JLH10, KSNS15, Kab05, KD99, Khi00, KS03, KOSY01, Lej04, MK06, MWMS18, RS21, RST96, Row03, SS02, SL10, SM12, Sab16c, Sen01, Tuf96, UV00, Voy98, ZYD19, Ano00a, Ano03b, DS10, Sab04b]. **Metropolis** [MDMS20]. **microchannel** [HBA16]. **microelectronic** [NVDA07]. **microstructure** [Oga08]. **Milstein** [KS06a]. **Minimal** [CL02b]. **minimization** [GK08]. **minorization** [Spa21]. **misspecifications** [IN17]. **Mixed** [NVDA07, AH12, CA12, PÖ20, SS01, Sab16a, WENG09]. **mixed-effects** [WENG09]. **Mixing** [Row02]. **Model** [CS96, EN20, Hor02, KNS04, Kur95b, Kur95a, KSSV03, Oga01, SK98, Bal08, BBG15, BMS09, BBR19, CL01a, CL02a, CK18, ES17, EBSY18, Hal15a, Hei14, IN17, KRSJ17, KS01, KS04b, LPT03, LCRK18, Lin06, Man03, MH13, SK03, SE18, Sak10, SZKS21, ZNS10]. **Modeling** [KPSZ96, KS04c, SVH⁺04, BC11, CCG15, CRS14, Gui08, Kol20, MPC03, NVDA07, PGS09, PO04, RL18, SH08, VMS08]. **Modelling** [SM03, Min01, Shv03, Voy98]. **Models** [Ano00h, BP02, CK04, KS95b, Kur97, KSK97, SK97b, SS01, BJ22, BK95, CRT02, CCG15, Ego97, ELZ11, Hei08, IP17, Kol21, KOSY01, Lin06, LWC18, NK06, PP19, PPN20, Pit06, PMW10, SSDM21, Wag10, Wag15, WENG09]. **modes** [LWC18]. **modification** [Ant95]. **modifications** [VDM00]. **Modified** [PGB98, Chi13]. **Modulated** [AD01]. **Modulations** [LTD01]. **moduli** [NS09]. **Molecular** [Sei04]. **molecules** [FM01]. **Monaco** [Ano00g, Ano99e]. **monotone** [BN15, Mor99]. **Monte** [Ano99e, Ano00a, Ano00g, Ano02e, Ano03b, DS10, Hal05a, JS10, LP13, Oga97, ÖG09, Sab04b, Tuf98, ZC19, ATBM14, AAD04, Ano00g, Ant96, AE15, Ant15, Aro04, Ars98, Ars07, AD99, Aze12, Bab99, Bal08, BHA18, BCZ05, BQA03, BK14, Ben16, BP02, BP97, BP98a, BP98b, BS18, BOTAZ19, BDGZ20, BAO⁺04, BG01, But03, CL01a, CL02a, CCMZ08, CA12, CRS14, CP01, DL14, DK98a, DMZ03, ELZ11, ES17, EUW98, EW02, ER06, Erm11, FVK16, FVK17, FM01, GM04, Gri10, Gri14, Gri17, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HPY07, HMG01, JS07, KSPZ20, Kaw07, KD99, KD04, KS95a, Khi00, KPSZ96, KM15, Kra01, KRSV99, LL11, LCRK18, LOR18, LT04, Lej04, Leo06, LM05]. **Monte** [Lik98, LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11,

MM00, MP02, MWMS18, NEBW20, NT21, NXÖ18, NPM⁺06, NMH04, NÖ09b, Ökt96, ONZ99, Pan15, Pap04, PW01, PG19, PWY99, Ple00, PGS09, PS98, PIR04, Pöt12, RS21, RST96, Raj19, RBB21, Rog99, Row03, Rud10, SA96, SK97a, Sab16d, SE18, SP20, SD96, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTAI18, TM20, TTEA01, Tuf96, Tuf04, UV00, VAYT20, VA04, VDM00, Wag08, War18, YJH21, ZPK02, ZCC04, mMSD04]. **Monte-Carlo** [FM01, LOR18, MR04, MWMS18, Pan15, RBB21]. **Morgenstern** [Mak15]. **morphology** [BS18]. **Motion** [KS00, KSK97, SK97b, AG03, CP02, DMR16, GA99, GP19, KPV18, Nek03, CP02]. **motions** [Osa01]. **Moving** [DK98b]. **MR1414863** [Oga97]. **MR1434423** [Tuf98]. **MR2338086** [JS10]. **MTTF** [CRT02, Pap98]. **Multi** [Pag07, LCRK18, PP19, Pit06]. **multi-GPU** [LCRK18]. **multi-stage** [PP19]. **Multi-step** [Pag07]. **Multidimensional** [Ars07, Bea09, DTS22, DKS⁺98, NY19b, PO04]. **multifactor** [Sak10]. **Multilevel** [BK14, BDGZ20, Mar10, NEBW20, AJC16, GLP17, HvSST14, LCRK18]. **Multiple** [BMS09, GZ01, LWC18]. **multiples** [Tak96b]. **Multiplicative** [DT01, Gui99, NS09]. **Multiscale** [KS04c]. **Multivalued** [LN04]. **multivariate** [Dic06, NK06].

Nanbu [KW97, NT97]. **nanocrystals** [SZKS21]. **nanosystems** [PGS09]. **Narrow** [VA04, SP20]. **Narrow-Width** [VA04]. **Natural** [UŠ96]. **Navier** [Sim95]. **negative** [Ant11]. **nested** [FGM17, Lin06]. **Nesting** [War18]. **nets** [DK06, WLD21, Xia02]. **network** [LL21, MDMS20]. **networks** [ECLR21]. **Neumann** [CA12, MT13]. **Neural** [LL21, ECLR21, MDMS20]. **neurologic** [Row03]. **neutral** [Ege09]. **neutron** [ONZ99, Sen01]. **Newton** [Hab12]. **Nifty** [Sin14]. **Ninomiya** [AJC16]. **no** [Hal05a, Oga97, Tuf98]. **noise** [GR08, Oga08, PP04]. **Non** [Ant11, CHK01, Hal06, Nao95, AP04, BBR19, Ego97, FGD13, FGM17, FM01, KKS13, MR04, MWMS18, NZ09, SN13, Smi98, WENG09, War18, YJH21]. **non-analog** [Smi98]. **non-Bayesian** [WENG09]. **non-constant** [YJH21]. **non-convex** [MR04]. **non-Gaussian** [AP04, Ego97, KKS13]. **non-identifiabilities** [MWMS18]. **Non-Linear** [Hal06, War18]. **non-Lipschitz** [NZ09]. **Non-Markovian** [CHK01, BBR19]. **Non-negative** [Ant11]. **Non-parametric** [Nao95, FGM17]. **non-stationary** [FGD13]. **non-uniform** [SN13]. **nonalgebraic** [Yag02]. **Noncommutative** [Com01]. **nonconservative** [LOR18]. **nonhomogeneous** [ELV10]. **Nonlinear** [New01, BHA18, BPP01, CRS14, FG04, KLP14, KS95a, KHO97, Oga01, PS98, dBDD01]. **nonnegative** [ZZA21]. **nonrecursive** [Yag02, YK08]. **nonstationary** [Gri10]. **Normal** [Tuf04, ABKT18, KK09, MM20]. **Normalization** [ELRU04]. **note** [Hab11, Hab12, HS22, KD99]. **Nuclear** [KPSZ96, MPZP04]. **nucleation** [SE18]. **Number** [GGP06, Kur97, Sug95, AM15, Ima13, MH12, MH13, MQH14, Sak10, Tak96b, Tak00, Yag02, YK08]. **Numbers** [Ant96, UŠ96, Ant95, EL18, Yag00]. **Numerical**

[AS95, BF01, Hau00c, KSNS15, Mat99, MS16, SVH⁺04, FIN02, Hal15a, Hal15b, Hal16, Hei95, IIO14, Kab05, KLP14, Min01, MPC03, OY19, PMW10, PO04, RST96, ST00, Voy97, VMS08, Xia96, Yan13, dBDD01, KSK97].
numerics [PP03, PP05]. **Nyström** [RJG13].

Object [DSGZ01]. **observation** [PRS05]. **observed** [Bis09]. **Oceanic** [CK04]. **October** [Ano00h]. **ODE** [MK06]. **on-the-fly** [FGD13]. **One** [SK98, BEH16, BH18, CJV16, ÉM13, Hid20, KKS13, PS10, Rey17].
one-dimensional [BEH16, BH18, CJV16, ÉM13, Hid20, PS10, Rey17].
One-Particle [SK98]. **open** [PGS09]. **Operator** [NAKS04, Ant95, Mor08].
Operator-Split [NAKS04]. **Operators** [DMZ03, LK02, NÓ09b]. **optical** [TTEA01]. **Optimal** [AD01, CHK01, CDGG21, CL02b, GHT00, LNO15, NS07, NHD06, PP03, Pap04, PGB98, Sei04, AD99, BM19, GG05, Kab05, Kas17, PRS05, WN19].
Optimising [Bee21]. **optimization** [EHE18, ME09, PS98, SS03, ZYD19].
Optimizing [Ars98]. **option** [BGSR08, DM10, ECLR21, LL21, PP05].
options [BCZ05, BK14, BKS06, CK18, GK08, JS07, JS10, LPT03, Sag11, Sin14].
Order [BLNSP06, MPC03, NY19a, NY19b, Rey17, Rot07, SS21a, SSdT21, VMS08, YY18, Yam21]. **Ordinary** [KS06a, LWC18, PP04]. **Orlicz** [KM11b].
Ornstein [KM11a]. **outline** [Hal04]. **output** [But03]. **overview** [BKS06].
oxygenation [MM00].

packing [AW10]. **Pair** [KS95b, Rog96]. **Pairs** [Kur95a]. **papers** [DS10, Sab04b]. **parabolic** [NÓ09b, Pri01, SS20a]. **paradigm** [PIR04].
Parallel [AAD04, DK98a, KMS04, MH12, MH13, PGB98, ZYD19, Ari15, LLLP12, Chi13, EUW98, LL13]. **parallelepipeds** [Sab19b]. **Parameter** [NHD06, Pit06, KM15]. **parameters** [IP17]. **Parametric** [Ars07, FGM17, Nao95]. **Pareto** [HPY07]. **parking** [AW10]. **Partial** [Ano99e, Ano00g, GR08, LOR18, LNO15, NT21, Nin03, PRS05, Pri01, Rot07, Xia96]. **Particle** [BP98b, KNS04, Kur95b, Kur95a, Kur97, KSK97, NPM⁺06, Oga96, Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, CDGG21, Gol03, KS03, NVDA07, NR02, Nek03, Oga97, Oga01, Pit06, Rog96, SKL09, SS18b, Wag08, Wel06, ZC19]. **Particles** [KS95b, CL01b, KS01, KOSY01, Osa01, PGS09, SK00, SL14]. **passage** [FHS13]. **past** [NB19]. **paths** [CPSH07, SBH04]. **Patterned** [Row00]. **PD** [WENG09]. **PDE** [BCR11, Lej01]. **PDEs** [IOR21, SSL04, Sab08, SM12, SS14a, War18]. **PDF** [Hei14, KW02, SH08].
PDMC [ZC19]. **Pearson** [Tor20]. **penalized** [PPN20]. **Penalty** [KS00].
Penetration [BP97, MPZP04, PWY99]. **percentage** [Nad08a]. **Perfect** [CJV16]. **perfectly** [Wel06]. **performance** [MC20, MQH14, TOTAI18].
period [Yag02]. **periodic** [But03]. **Permeability** [HMG01, KS04c].
permutation [MY09, PS10]. **Perron** [Mor08]. **perspective** [MH13, MQH14]. **perturbation** [KS15]. **Petersburg** [Ano00f]. **Phase**

[AD01, KD04, NPM⁺06, BC11, Min01, MPC03]. **phenomena** [EW01].
photo [ONZ99]. **photo-neutron** [ONZ99]. **photon** [Sen01].
Photoneutrons [HKHV98]. **Piecewise**
[DMZ03, IM04, Mor98, Mor99, Zal00]. **PK/PD** [WENG09]. **planar** [HBA16]. **Plasma** [BQA03, BS16, CRS14]. **Platen** [CK18]. **Point**
[GHT00, Smi98, Bea09, BH18, DGKP08, GP12, Har16, Kol20, Nek16, SN13].
Points [Pap04, Nad08a, Ste00]. **Poiseuille** [BHA18]. **Poisson**
[Bee21, CRS14, GM04, Hau00b, IN17, KRSJ17, TM20]. **Policy** [BKS06].
Pollard [Vid07]. **polynomial** [GP12, SS14a, SS17]. **polynomials**
[SH22, Tak96b, Zhe13]. **population** [AN12, Hei14]. **porosity** [CL01a].
Porous [KSSV03, KS04c, SM04, BCR11, CL02a, KS04b, KS05, Lej04, SK03,
SKL09, Smi98]. **Portfolio** [MBK06, GG05, Sak10]. **positivity** [Hal15a].
possible [DK06]. **posterior** [PP21, Rei20]. **potential** [CDGG21].
potentials [YJH21]. **Power** [Hei04, IOR21]. **practical** [Bou95, Hal08a]. **pre**
[TTEA01]. **pre-computed** [TTEA01]. **Prediction** [CHK01, Sei04, But03].
preference [Ege09]. **preferential** [Gui08]. **Preliminary** [BG13]. **Prelims**
[Ano11]. **premixed** [SH08]. **Presence** [SSS06, Oga08]. **presented** [Sab04b].
preserving [Hal15a, Hal16]. **preset** [Gri17]. **Preventive** [SC96]. **price**
[HKN12, KSC11]. **Pricing** [BCZ05, CK18, Sag11, AHT04, BGS08, DM10,
ECLR21, EBSY18, GK08, JWK19, LL21, MH12, MH13, PP05, Sin14].
primitive [Tak96b]. **prior** [PPN20]. **Probabilistic**
[AH12, Ano99e, Ano00g, Min01, Ökt96, BCR11, ÖG09, PO04, Wag15].
probabilities [AK02, GP19, Hal21, Pöt12, Sab16c]. **Probability**
[KM11b, SK18, CP02, Hal04, Hal05b, Kol20, KS06b, NB19, Nek20].
probability. [Hal05a]. **Problem** [AS95, BP97, BG01, GHT00, KRVS99,
PGB98, SS95, Sim95, CA12, KSNS15, Kol18, MT13, ME09, NVDA07].
Problems
[AAD04, MKL01, ST95, BPP01, Gri14, Kas17, LNO15, NÖ09b, PRS05, Rog99,
SS02, Sab16a, Sab16b, Sab17, Sab19b, SP20, Sen01, SS18a, SS19a, SS21b].
procedure [BZ20, DKS⁺98]. **procedures** [LL11, Voy97]. **Process**
[Ple00, SS95, BEH16, BS16, BL15, ÉM13, Gui08, Hal15b, Hid20, KLV21,
KS14, PRS05, SK18]. **Processes**
[Ano00h, DSGZ01, GZ01, KP02, SLP07, AK02, Alf05, Cap01, Ego20, FHS13,
FGD13, FG04, Gol03, Gol04, Gri10, Kaw06, KM11a, KT11b, KM11b, Leo06,
MS14, NT97, PR19, PP04, Rey17, Rie99, RL18, SK97a, Tur11, Tur19, Wih01].
Processing [DSGZ01]. **product** [JML20, Xia96]. **production**
[ONZ99, SC96]. **Profiles** [NPM⁺06, Ege09]. **Profit** [CS96]. **Project**
[But03, Ben16]. **projection** [IK00, KSNS15, SL10]. **projection-statistical**
[IK00]. **proof** [KS16, ÖG09]. **Propagation** [NR02, JLH10]. **Properties**
[SM04, BMO01, Bou95, Xia02]. **proposed** [BOTAZ19]. **Proximal** [GHT00].
PSA [MZ98]. **Pseudo**
[GGP06, Sug95, Uš96, Ant95, MH13, MQH14, Sug04, Tak00].
Pseudo-Random
[GGP06, Uš96, Sug95, Ant95, MH13, MQH14, Sug04, Tak00].

pseudorandom [FT00, Nek16, Yag02, YK08]. **Pulse** [BP98a].
Pulse-Height-Spectrum [BP98a]. **puzzles** [MP12].

QMC [AHT04, BM19, SS20b]. **quadratic** [PP03]. **quadrature** [VAYT20].
quality [AM17, WLD21]. **quantification** [Hei14]. **quantify** [JLH10].
quantiles [MM20]. **Quantisation** [New01]. **quantitative** [MQH14].
quantities [eZN22]. **Quantization**
[FS12, BPP01, CP15, PP03, PP05, PRS05, Sag11]. **quantization-based**
[CP15]. **Quantum** [FGM⁺01, Hei04]. **Quasi**
[AAD04, Aze12, Bal08, DMZ03, ER06, Hal05b, HPY07, LT04, LM05, MKL01,
Pap04, RST96, SS14b, SS19b, Tuf04, AE15, CCMZ08, ELZ11, ELV10, EL18,
Hal04, Hal05a, LT08, Leo06, NXÖ18, Owe06, SN13, SK05, SS20b, Hal05a].
quasi-asymptotics [SS20b]. **Quasi-Monte**
[AAD04, Bal08, ER06, HPY07, LT04, LM05, MKL01, RST96, SS14b, SS19b,
Tuf04, Hal05a, AE15, CCMZ08, ELZ11, Hal05b, Leo06, NXÖ18, SK05].
quasi-Monte-Carlo [Hal04]. **Quasi-probability** [Hal05b, Hal04].
Quasi-probability. [Hal05a]. **quasi-random** [ELV10, EL18, SN13].
quasi-standard [Owe06]. **quasi-stochastic** [LT08]. **quasilinear** [GR08].
Quasirandom [KMS04, RKM04, LLM16]. **queue** [BOTAZ19, SC96].
queue-like [SC96]. **Queueing** [CS96, BBR19, Cos01]. **queues** [TOTAI18].

Radioactive [KPSZ96]. **radionuclide** [Smi98]. **radiosity** [CPSH07, SBH04].
radiotherapy [ONZ99]. **Raikov** [Fuk96]. **Random**
[AW10, AE15, GGP06, Hau00b, Hor02, KS06c, Oga96, RKM04, ST95, SS95,
SS02, SS03, SSL06, SM09, Sab16a, Sab16b, Sab17, Sab19b, SS18a, SS20a,
SS21b, SM04, Sim18, SS07, SVH⁺04, ST00, Tak97, UŠ96, Wag10, ASTY19,
AM15, Ant95, BK95, CL18, Ego20, ELV10, ES11, EL18, Gri14, Ima13, KM22,
KM11b, KKS13, KS06b, LP11, LP13, Lev16, Mak15, MH12, MH13, MQH14,
MS16, MR04, Nad08a, Nek20, Oga97, PMW10, Rie99, RV99, SK97a, SSL04,
Sab08, SKL09, SL14, Sab16c, Sab19a, SS21a, SSDT21, SN13, SS14a, SS17,
SS19a, SSG99, SM03, Ste00, Sug95, Sug04, Tak00, Tur19, Yag00].
random-bit [Nek20]. **Randomization** [SM09, Tuf04, EL18, KLP14, Kol21].
Randomized [HPY07, BK95, CCMZ08]. **Randomizers** [FGM⁺01].
Randomness [Yag00, ASTY19]. **Range** [VA04, BL15]. **ranges** [SSG99].
rank [GP12, LL20]. **ranked** [AN12]. **Rapid** [HMG01]. **Rare**
[MS14, FGM17]. **rarely** [eZN22]. **Rate**
[BT96, CP01, KP02, BH18, Gol04, KHO97, LCRK18, PP19]. **Ratio**
[SSS06, MM20, SD96]. **Ray** [BP97, BP98b]. **rays** [SAKG15]. **reaction**
[SLK15, Sab17, SK18, Sab19b]. **reaction-diffusion** [SLK15]. **reactions**
[BC11]. **Reactor** [HKHV98]. **Real** [Oga08, TTEA01, OW07]. **Real-time**
[Oga08, OW07]. **Realizability** [Hei08]. **reciprocal** [Tak97]. **recombination**
[SS21b]. **recommendations** [Bou95]. **recovering** [KSNS15]. **rectangles**
[Sab19b]. **rectangular** [DM10]. **Recursive**
[Cap01, PR19, SH22, FS12, PW01]. **Reduction**

[Aro04, Kaw07, NAKS04, Bee21, BOTAZ19, Hei95, KD99, KD04, KS03, MP02, TOTAI18, ZCC04, Cos01]. **Reflected** [Hau00b, HKHV98, BST10, CLP17, Gob01, Yan13]. **Reflecting** [KS00, Wel06]. **Reflection** [Hau00c]. **Reflections** [DK98b]. **regime** [Aze12, EBSY18]. **regions** [DM10]. **Regression** [SSS06, BG13, CCG15, FGM17, LL21, PP21, SH22, WN19, Zal00]. **regular** [GLP17]. **regularization** [Ant11]. **Rejection** [LH04, Voy98, Nk16]. **Relative** [Kur95b, KS95b, Kur95a, Kur97, KOSY01, TOTAI18]. **relaxation** [Zal00]. **Reliability** [KD04, KM15, KD99, MZB04, NK06, RL18, Tur19, ZCC04]. **Reliable** [Pap98, JML20]. **Remarks** [EL18, Pag07]. **Reneging** [CS96]. **Repetition** [GGP06]. **replica** [Ari15, LLLP12]. **Replication** [Kel04]. **replications** [Sak10]. **representation** [DMR16, IOR21, LOR18]. **representations** [MT08]. **repulsion** [CL01b]. **Resampling** [MBK06]. **Research** [HKHV98]. **reservoir** [Lej03]. **resources** [But03]. **respect** [EZ04]. **restart** [TM20]. **restarted** [MP12]. **Restricted** [Kel04, Man03]. **Result** [Ökt96, ÖG09]. **Results** [KSK97, AP04, TTEA01]. **retrial** [TOTAI18]. **retrospective** [JS07, JS10]. **reuse** [CPSH07]. **Reusing** [SBH04]. **reversion** [IP17]. **Reverting** [CP01]. **Review** [Kra01, MQH14]. **Revisited** [PR19]. **Reynolds** [Kur97]. **rho** [Vid07]. **Richardson** [Pag07]. **Riesz** [Fuk96]. **ring** [FKM08]. **risk** [AK02, DL14, FGM17, Sak10]. **RJMCMC** [DSGZ01]. **Robin** [Sab16a]. **robust** [AN12, ST00]. **Robustness** [Oga96, Oga97]. **Romberg** [Pag07]. **Rotation** [Sug95, MP02]. **roughness** [KLR⁺03]. **ROW** [KM95]. **ROW-Type** [KM95]. **ruin** [AK02]. **rule** [HR02, Yag00]. **rules** [Ege09].

Sample [SS97, NB19, RS19, UV00]. **sample-mean** [RS19]. **samples** [FGD13, Gri10]. **Sampling** [CRGF18, LS97, Row00, SLP07, Sta95, AN12, BFP09, CRT02, CP15, FGD13, FS12, JLH10, Kaw06, KM11a, KS16, Leo06, MS14, ME09, Nin03, Shv03, Spa21, ST00, ZCC04]. **Santalo** [ES20]. **scalar** [BJ01]. **Scale** [SVH⁺04, Hei08, Kaw07, SH22]. **Scheme** [BT96, Hau00c, KM95, AJC16, Bab99, BBG15, Buc04, CLP17, Hal15b, IIO14, KHO97, NT21, OW07, Oga08, Rey17, Rie99, Wel06, Yan13]. **Schemes** [BF01, Vid07, Alf05, EW02, Gob01, Hal15a, Hal16, KM02, MT08, MPC03]. **Scholes** [Sin14]. **Schrödinger** [Wag15, dBDD01]. **science** [SK15]. **Scrambled** [MC04, MY09, WLD21]. **scrambling** [AM17]. **SDE** [KHO97, Mar10]. **SDEs** [KS06a, MS16, NY19a, NZ09, OY19, YY18, Yam21]. **search** [EHE18, Har16]. **Second** [Ano96d, MPC03, NY19a, SS21a, SSDT21, YY18]. **second-order** [MPC03, NY19a, YY18]. **section** [Ant15]. **Security** [Sug04, JWK19]. **Selected** [DS10]. **Selection** [Sab04b, BZ20, LLM16, Lin06, RV99]. **self** [Hei14]. **self-similar** [Hei14]. **semi** [HS22, IIO14, IK00, Lej01, Sab16a]. **semi-cylinders** [Sab16a]. **semi-discrete** [HS22]. **semi-linear** [Lej01]. **semi-static** [IIO14]. **semi-statistical** [IK00]. **semiclassical** [NMH04]. **Semiconductor** [BAO⁺04]. **semiconductors** [KSPZ20]. **semilinear** [IOR21, LOR18]. **Seminar** [Ano00a, Ano02e, Ano03b, DS10, Sab04b].

semipermeable [DMR16]. **sensitivities** [PWY99]. **Sensitivity** [GP19, SSDM21, SS07, CCMZ08, DTS22, KSC11, Kol18, Kol21, MM00, PPN20, SK05, SM08]. **Separable** [Row00]. **Separation** [Row02]. **September** [Ano02e]. **Sequence** [MC04, Ökt96, BM19, FIN02, FKM08, NEBW20, ÖG09]. **Sequences** [Ant96, RKM04, AH12, Chi13, DTS22, FL10, Har19, IM04, MY09, Mor98, Mor99, Mor02, Mor04, Mor05, Mor08, MM12, Nk16, PC04, PÖ20, RST96, SN13, Tak96a, Tak97, Tuf96, Tuf98, Xia96]. **Sequential** [Hal06, Hal08a, LS97]. **set** [AN12]. **sets** [Bea09, DGKP08, GP12, Har16, Kol20]. **setting** [NÖ09b]. **Seventh** [DS10]. **shaped** [SL14]. **Sharp** [CP02, TM20]. **sheath** [CRS14]. **shift** [Bou95]. **shifted** [Gol04]. **Shock** [DK98b]. **Short** [VA04]. **Si** [RBB21]. **Sigma** [Hal08b]. **Sigma-algebra** [Hal08b]. **sign** [Erm11]. **sign-changing** [Erm11]. **Signals** [AD01]. **Significant** [Row03]. **similar** [Hei14]. **simple** [VAYT20, Cos01]. **simplest** [Erm11]. **simplex** [PC04]. **Simulating** [BBG15, Hau00c, Lej03, LN04]. **Simulation** [AK02, Ano96d, BQA03, BP97, Bou05, Gui99, Hau00b, Hor02, KS00, KM22, KPV18, Kra01, LT04, Mak15, ONZ99, Ple00, PMW10, SA96, SLP07, Tur11, VA04, WK05, ATBM14, AP04, ABKT18, Ave04, BHA18, BS16, BS18, BOTAZ19, But03, CJV16, ÉM13, FN09, FG04, Hau00a, KSPZ20, Khi00, KS04b, KS05, KS15, LP11, LP13, LCRK18, LT08, Leo06, Lev16, MG10, MR04, MS14, Min01, Nek20, NMH04, PIR04, PP04, Raj19, Rog96, SRKL96, SK97a, SK03, SKL09, SLK15, SE18, Sak10, Smi98, SH08, SZKS21, TOTAL18, Tur19, YY18, mMSD04, Ano00f, Mis07]. **Simulations** [BAO⁺04, NPM⁺06, ZPK02, MT08, RBB21]. **single** [Man03]. **singular** [BCR11]. **singularities** [Sim18]. **Sintering** [WK05]. **six** [SD96]. **size** [DGKP08, ES20]. **skew** [DMR16, Osa01]. **Skewed** [Nad08b]. **skin** [MM00]. **slip** [HBA16]. **small** [ASTY19, DGKP08, KS15, NT97, SS19a, SM08]. **Smolouchovsky** [SRKL96]. **Smoluchowski** [Bab99, DT01, GZ01, Gui97, KW97, KS01, KS03, SK97a, SLK15]. **smooth** [AD99]. **Smoothed** [LH04, Cap01]. **Sobol** [Har19]. **Sobol'** [MY09]. **social** [Ege09]. **software** [NK06]. **SOI** [VA04]. **sojourn** [Tak96a]. **Solid** [NPM⁺06]. **Solutes** [SVH⁺04]. **Solution** [AS95, GN99, KNS04, Lik98, Rog99, BJ01, CRS14, EM17, Gri14, KSNS15, Lej01, MK06, PS98, RJ20, SS02, Xia96]. **Solutions** [DT01, Kan95, NAKS04, BCR11, EZ04, Ego07, ES10, Rot07, Zhe13]. **Solve** [WK05]. **Solving** [Hal06, ER06, EP19, Gol03, KS15, LL13, MP12, PS05, Rie99, SRKL96, SM12, Sab16b, Sab17, Sab19b, SP20, SS14a, SS18a, SS19a, SS20a, SS21b, SS19b]. **Some** [AP04, BMO01, Kra01, MT08, Nao95, Xia02, Khi00, NT21, Sab19a, Xia96, eZN22, Zal00]. **Source** [Row02]. **Space** [BQA03, KD04, KNS04, BJ22, Dic06, EM03, KM11b, KM15, PS98]. **Space-dependent** [KNS04]. **Sparsified** [SM09]. **spatial** [Kol20]. **spatially** [KS01]. **SPDEs** [Oga01]. **Special** [LLM16]. **Spectra** [Mor08]. **Spectral**

[ELRU04, KS06c, NS09, BK95, GM04, Gri10, SM12, SL14]. **spectral-based** [Gri10]. **Spectrum** [BP98a, Nak98]. **Speed** [LK02, Kab05]. **sphere** [CL18, SK18]. **Spheres** [ST95, SS95, SS02, SS03, SSL06, Sab16b, Sab17, Sab19a, SS18a, SS19a, SS21b]. **spherical** [Gol04, SSL04]. **spline** [PPN20]. **Split** [NAKS04]. **Splitting** [Kel04, KD04, Sab16c, Sta95]. **spot** [NO09a]. **sputtering** [BS16, RBB21]. **Square** [NPM⁺06, HBBA15]. **Square-Wave** [NPM⁺06]. **squared** [Alf05]. **St** [Ano00f]. **stability** [HS22]. **Stable** [KM95, KS04c, KM11a]. **stage** [MS14, PP19]. **standard** [Owe06, PIR04]. **star** [DK06, Sha10]. **state** [BJ22, FN09, NB19, PIR04, SS21b, eZN22]. **state-space** [BJ22]. **States** [GZ01]. **static** [IIO14]. **stationary** [FGD13, PGS09, Rog99]. **Statistical** [Kol20, Ave04, IK00, Kol21, Rog96]. **Statistically** [KSSV03, Hal04, Hal05a, Hal05b]. **Statistics** [FGM⁺01, Bea09, BBBR19, VMS08]. **steady** [FN09, NB19, PIR04, SS21b, eZN22]. **steady-state** [FN09, NB19, PIR04, SS21b, eZN22]. **step** [FP02, Pag07]. **Stochastic** [AS95, Ano96d, BT96, BF01, CK04, EW01, FP02, GN99, GHT00, Hau00b, Hau00c, Kan95, Kas17, Kaw07, KS01, KS03, KS04b, KS05, KS15, KM95, KS95b, Kur95a, Kur97, KSK97, KSSV03, KLR⁺03, KS06c, LP12, LN04, NAKS04, NHD06, PGB98, SRKL96, SK97b, SK98, SS01, SK03, SKL09, SL10, SM12, SLK15, SS14a, SS17, Sim95, WK05, Zal00, AG03, BMO01, BPP01, BFP09, BGRS08, BMS09, BEH16, BH18, BFP97, BJ01, Buc04, DTS22, EZ04, Ego07, ES10, EM17, EP19, ÉM13, FP99, GG05, GA99, GR08, Hab12, HS22, Hei08, Hid20, KSNS15, Kol18, KM02, KS14, KW02, KOSY01, LCRK18, LLM16, LT08, MH13, MPC03, MK06, NY19b, NT21, NP04a, OO03, PG19, Pit06, PS05, Pri01]. **stochastic** [Rot07, RL18, Sab16c, Sab16d, SSDM21, SH22, SZKS21, Voy97, Wel06, Yan13, Zhe13, dBDD01, Ano00h]. **Stokes** [Sim95]. **stopped** [BST10]. **stopping** [Kas17, PRS05]. **Strang** [Voy97]. **Strategies** [SS97]. **strategy** [IIO14]. **Stratified** [Leo06, SLP07, CP15]. **stress** [Hei08]. **Strong** [AJC16, BH18, BLNSP06, KS00, CL01b]. **structure** [Ave04, WLD21, Wih01]. **structures** [LLM16]. **student** [MC20, Nad08a, Nad08b]. **Study** [BS16, SSS06, DTS22, JLH10, Raj19, SNDS14, Sin14]. **studying** [EW01]. **Style** [KS04a]. **sub** [Tur11]. **sub-Gaussian** [Tur11]. **Subdiffusion** [CK04]. **Subdomains** [HTKM19]. **Subgrid** [KS04c, Hei08]. **subgrid-scale** [Hei08]. **subject** [CA12]. **substitution** [FVK16, FVK17]. **substitution-transposition** [FVK17]. **Substrates** [NPM⁺06]. **sudoku** [MP12, LW10]. **sulfide** [SZKS21]. **sum** [ABKT18]. **summary** [Hal08a]. **sums** [Fuk96, KM11b, KS06b]. **supercomputing** [AM15]. **Superdiffusion** [CK04]. **Surface** [NPM⁺06, KLR⁺03, Smi98, YJH21]. **Survey** [Tuf04]. **Surveys** [SS97]. **survival** [LL20, Sab16c]. **switching** [EBSY18, LNO15]. **symmetric** [BL15, Osa01]. **synchrony** [Row03]. **System** [MZB04, PGB98, CDGG21, Hab12, Mor04, MM12, RL18, SC96]. **systematic** [JLH10]. **Systems** [Hal06, KD04, Kra01, Lik98, NR02, Oll01, Pap98, Ant11,

Ave04, Hal08a, IOR21, KD99, Nek03, SM09, SL10, Sab16d]. **Systolic** [Lik98].

Tagged [Osa01]. **tail** [ABKT18, ZZA21]. **tailed** [ZZA21]. **takeovers** [HR02]. **taking** [EM03]. **tangent** [ES17]. **tau** [KT11a]. **tau-leap** [KT11a]. **Taylor** [Dic06]. **teaching** [MC20]. **Technique**

[Aro04, MPZP04, Pap98, Ant15, KS15, MM00, MP02]. **Techniques**

[Ars98, Ars07, Hal06, AHT04, BN15]. **temperature** [MK06]. **tempered**

[KM11a]. **Tensor** [Nak98]. **term** [Buc04, IP17]. **terminal** [MS16]. **Test**

[ELRU04, GGP06, AW10, LL20, Man03, MH12, NS09, Tak96a]. **tested**

[BOTAZ19]. **Testing** [FGM⁺01, IP17, KS14, TOTAI18]. **tests**

[Hab11, Tak97]. **their** [Hal04, Hal05a, Hal05b]. **Theis** [Aze12]. **theorem**

[FGD13, NO09a, SS15, Wel06, Gol03]. **theorems**

[BK14, GLP17, Hal08b, KKS13]. **Theoretical** [dBDD01, Min01, PC04].

Theory [Hau00c, Com01, Cos01]. **thermodynamic** [SE18]. **thermostatic**

[IOR21]. **thin** [BS18, RBB21]. **third** [NY19b, Rey17]. **third-order** [NY19b].

Thouless [HK14]. **three** [CRS14, Kol20, LW10, Mor05, SS97].

three-dimensional [CRS14, Kol20, Mor05]. **Threshold** [Vid07]. **Time**

[Hau00c, Nad07, Nak98, BJ22, BH18, BL15, CP02, ÉM13, Gui08, Hal21,

IP17, Kaw07, Khi00, MS16, NÖ09b, OW07, Oga08, PP19, PPN20, Pri01,

SK18, Shv03, SH22, Tak96a, TTEA01, Yam21]. **time-dependent**

[CP02, NÖ09b, PP19]. **time-inhomogeneous** [Yam21]. **Time-to-Event**

[Nad07, PPN20]. **times** [BEH16, FHS13, JWK19]. **Tossing** [NP04b]. **total**

[Rey17]. **Touching** [Rie99]. **tracking** [SP20]. **Tractability** [NP04b].

trajectories [SP20]. **Trajectory** [Kel04, MP02]. **transform** [Fuk96, Ima13].

transformations [Kaw06, TTEA01]. **transformations** [IM04].

Transformed [LH04]. **transforming** [PC04]. **transient**

[Aze12, Sab17, SK18, Sab19a, Sab19b, SS19a, SS21b]. **transition**

[DMR16, HK14]. **Transport**

[Ano00h, BP98b, CK04, Hor02, KSSV03, LS97, SVH⁺04, KW02, PGS09,

PIR04, SS01, SKL09, Sen01, SAKG15, Smi98, SS18b]. **transposition**

[FVK16, FVK17]. **Trials** [Nad07]. **triangular** [HK14]. **triangular-lattice**

[HK14]. **Turbulence** [Kur95a, Kur97, Nak98, SK98, Nak97]. **Turbulent**

[Ano00h, Kra01, Kur95b, KS95b, KSK97, SK97b, SK98, Min01, SK00, SS01,

SH08]. **Two**

[Kaw07, Kur95b, Kur97, KSK97, NP04a, SK97b, Sim95, DMR16, Hal15a,

HBBA15, KOSY01, LL20, MS14, Min01, MPC03, Mor02, Mor08, RS21, SH22].

Two-dimensional [Sim95, HBBA15]. **two-factor** [Hal15a]. **Two-Particle**

[Kur95b, Kur97, KSK97, SK97b]. **two-phase** [Min01, MPC03]. **two-stage**

[MS14]. **Two-time-scale** [Kaw07, SH22]. **Type**

[KM95, AK02, BCR11, KW97, KM02, LOR18, Nek03].

Uhlenbeck [KM11a]. **ultra** [KK09]. **Unbiased** [BJ22, RJ20, SS97, SD96].

Uncertainty [Hei14, JLH10, mMSD04]. **Unconfined** [KS04b].

unconstrained [BFP09]. **Understanding** [BS18]. **Uniform**

[Ege09, SUZ04, SN13, Ste00]. **uniformly** [FKM08]. **unknown** [BEH16, EM13]. **Unrestricted** [Man03]. **updating** [MZ98]. **upon** [SZKS21]. **Upper** [KS04a, BDGZ20, DK06]. **Usage** [UV00]. **use** [Bou95, BN15, IP17, TOTAI18, Tuf96, Tuf98, VMS08]. **used** [Mar10]. **Using** [BAO⁺04, KS00, KNS04, LTD01, LK02, SVH⁺04, Voy97, AN12, BCZ05, BFP09, BS18, BOTAZ19, But03, CRT02, Cap01, CLP17, CK18, ECLR21, Ego20, ELZ11, EBSY18, FN09, Hau00c, JWK19, KD04, LCRK18, Mat99, Mis07, NEBW20, NY19a, PÖ20, RBB21, Row02, Row03, Tur11, YY18].

Vacuum [Ple00]. **valid** [Hal04, Hal05a, Hal05b]. **Validation** [CA12]. **Value** [MKL01, ST95, Sim95, NVDA07, Rog99]. **Valued** [Hei04, Gri17, Mal07]. **values** [EM03]. **VaR** [BFP09]. **variables** [ASTY19, Nad08a, Pöt12, SM03].

Variance

[Aro04, CP01, Erm11, Hei95, Kaw07, NAKS04, Pag07, Bee21, BOTAZ19, GK08, KD99, KD04, KS03, MP02, Rie99, TOTAI18, ZCC04, Cos01]. **variant** [JML20]. **variants** [NP04a]. **variate** [OY19]. **variates** [ABKT18, BG13, ECLR21, Mak15]. **Variation** [Xia96, KM11a, Rey17]. **Vector** [Hei04, KS06c, Sab16d, Gri17]. **vector-valued** [Gri17]. **Velocity** [Nak98, KSPZ20, Nak97]. **verification** [Ant15, JML20]. **version** [AJC16, SM09]. **versus** [IP17]. **via** [CCMZ08, Hei08, Ima13, MY09, MS14, OY19]. **Victoir** [AJC16]. **view** [Com01, KT11b, PC04]. **vis** [Sin14]. **vis-à-vis** [Sin14]. **Viscoelastic** [BP02]. **viscous** [BJ01]. **volatility** [BMS09, GG05, LCRK18, MH13, NO09a, OW07, Oga08]. **volume** [BFP97]. **volumes** [RS19, RS21]. **vs** [Man03].

WAFOM [Har16]. **Walk** [HTKM19, ST95, SS95, SS02, SS03, SSL06, SM09, SM04, SVH⁺04, ELV10, ES11, Rie99, SSL04, Sab16a, Sab16b, Sab16c, Sab17, Sab19a, Sab19b, SS21a, SS21b, SS18a, SS19a, SS20a, SS21b, Sim18, Tak97]. **Walk-on-Subdomains** [HTKM19]. **Walks** [KMS04, RKM04]. **Warnock** [Owe06]. **Water** [MPZP04]. **Wave** [NPM⁺06, EW02, KSNS15]. **Wavelet** [KS06c, Nao95, SUZ04, Tur19]. **Wavelet-based** [Tur19]. **wavelets** [Tur11]. **Waves** [DK98b]. **Weak** [KHO97, KM95, KP02, Lej01, MPC03, Rot07, BST10, Gob01, KT11a, KSC11, NY19b, OY19, YY18, Yam21, CP02]. **Weather** [EBSY18]. **Weibull** [NK06]. **Weight** [MZ98, Tak96a]. **Weighted** [PIR04, FP02, GLP17, GK08, KS16, LL20]. **well** [SS01]. **well-mixed** [SS01]. **Weyl** [Fuk96, ST00]. **White** [PP04, GR08]. **WIAS** [Ano00h, Ano02e]. **Widening** [BN15]. **Width** [VA04]. **Wiener** [Ego20]. **Wigner** [KNS04, NAKS04, SNDS14]. **wise** [ASTY19]. **within** [PIR04]. **without** [CL02a, FGM⁺01, FM01, YY18]. **Workshop** [Ano96d, Ano00f, Ano00h]. **world** [Hei14]. **Worst** [RJG13].

Zakai [RJ20]. **zero** [BH18, EM13, IN17, Rie99]. **zero-inflated** [IN17]. **zero-variance** [Rie99]. **ziggurat** [NXÖ18].

References

Alexandrov:2004:PQM

- [AAD04] V. Alexandrov, E. Atanassov, and I. Dimov. Parallel quasi-Monte Carlo methods for linear algebra problems. *Monte Carlo Methods and Applications*, 10(3–4):213–219, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.213/mcma.2004.10.3-4.213.xml>.

Alouini:2018:ESL

- [ABKT18] Mohamed-Slim Alouini, Nadhir Ben Rached, Abla Kammoun, and Raul Tempone. On the efficient simulation of the left-tail of the sum of correlated log-normal variates. *Monte Carlo Methods and Applications*, 24(2):101–115, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0009/mcma-2018-0009.xml>.

Atanassov:1999:NOM

- [AD99] Emanouil I. Atanassov and Ivan T. Dimov. A new optimal Monte Carlo method for calculating integrals of smooth functions. *Monte Carlo Methods and Applications*, 5(2):149–167, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.149/mcma.1999.5.2.149.xml>.

Andrieu:2001:OEA

- [AD01] Christophe Andrieu and Arnaud Doucet. Optimal estimation of amplitude and phase modulated signals. *Monte Carlo Methods and Applications*, 7(1–2):1–14, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.1/mcma.2001.7.1-2.1.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Antonov:2015:RCQ

- [AE15] Anton A. Antonov and Sergej M. Ermakov. Random cubatures and quasi-Monte Carlo methods. *Monte Carlo Methods and Applications*, 21(3):179–??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-0102/mcma-2015-0102.xml>.

Anh:2003:FSE

- [AG03] V. V. Anh and W. Grecksch. A fractional stochastic evolution equation driven by fractional Brownian motion. *Monte Carlo Methods and Applications*, 9(3):189–199, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322728969/156939603322728969.xml>.

Aistleitner:2012:PEB

- [AH12] Christoph Aistleitner and Markus Hofer. Probabilistic error bounds for the discrepancy of mixed sequences. *Monte Carlo Methods and Applications*, 18(2):181–??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-0006/mcma-2012-0006.xml>.

Albrecher:2004:QTC

- [AHT04] Hansjörg Albrecher, Jürgen Hartinger, and Robert F. Tichy. QMC techniques for CAT bond pricing. *Monte Carlo Methods and Applications*, 10(3–4):197–211, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.197/mcma.2004.10.3-4.197.xml>.

AlGerbi:2016:NVS

- [AJC16] Anis Al Gerbi, Benjamin Jourdain, and Emmanuelle Clément. Ninomiya–Victoir scheme: Strong convergence, antithetic version and application to multilevel estimators. *Monte Carlo Methods and Applications*, 22(3):197–??, September 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-3/mcma-2016-0109/mcma-2016-0109.xml>.

Albrecher:2002:SRP

- [AK02] Hansjörg Albrecher and Josef Kantor. Simulation of ruin probabilities for risk processes of Markovian type. *Monte Carlo Methods and Applications*, 8(2):111–127, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.111/mcma.2002.8.2.111.xml>.

Alfonsi:2005:DSC

- [Alf05] Aurélien Alfonsi. On the discretization schemes for the CIR (and Bessel squared) processes. *Monte Carlo Methods and Applications*, 11(4):355–384, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438569/156939605777438569.xml>.

Andersen:2015:MEL

- [AM15] Timothy D. Andersen and Michael Mascagni. Memory efficient lagged-Fibonacci random number generators for GPU supercomputing. *Monte Carlo Methods and Applications*, 21(2):163–174, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0017/mcma-2014-0017.xml>.

Aljahdali:2017:FIS

- [AM17] Asia Aljahdali and Michael Mascagni. Feistel-inspired scrambling improves the quality of linear congruential generators. *Monte Carlo Methods and Applications*, 23(2):89–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0105/mcma-2017-0105.xml>.

Al-Nasser:2012:PME

- [AN12] Amer Ibrahim Al-Omari Amjad D. Al-Nasser. On the population median estimation using robust extreme ranked set sampling. *Monte Carlo Methods and Applications*, 18(2):109–??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-0002/mcma-2012-0002.xml>.

Anonymous:1996:EBa

- [Ano96a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 2(2):172–??, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.172/mcma.1996.2.2.172.xml>.

Anonymous:1996:EBb

- [Ano96b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 2(3):251–??, 1996. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-3/mcma.1996.2.3.251/mcma.1996.2.3.251.xml>.

Anonymous:1996:EBc

- [Ano96c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 2(4):343–??, ??? 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.343/mcma.1996.2.4.343.xml>.

Anonymous:1996:SIW

- [Ano96d] Anonymous. Second international workshop on mathematical methods in stochastic simulation and experimental design. *Monte Carlo Methods and Applications*, 2(1):89–??, ??? 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-1/mcma.1996.2.1.89/mcma.1996.2.1.89.xml>.

Anonymous:1997:EBa

- [Ano97a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 3(1):85–??, ??? 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.85/mcma.1997.3.1.85.xml>.

Anonymous:1997:EBb

- [Ano97b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 3(2):167–??, ??? 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-2/mcma.1997.3.2.167/mcma.1997.3.2.167.xml>.

Anonymous:1997:EBc

- [Ano97c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 3(3):251–??, ??? 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-3/mcma.1997.3.3.251/mcma.1997.3.3.251.xml>.

Anonymous:1997:EBd

- [Ano97d] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 3(4):347–??, ??? 1997. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-4/mcma.1997.3.4.347/mcma.1997.3.4.347.xml>.

Anonymous:1998:EBa

[Ano98a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 4(1):91-??, ????. 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.91/mcma.1998.4.1.91.xml>.

Anonymous:1998:EBb

[Ano98b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 4(2):177-??, ????. 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.177/mcma.1998.4.2.177.xml>.

Anonymous:1998:EBc

[Ano98c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 4(3):285-??, ????. 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-3/mcma.1998.4.3.285/mcma.1998.4.3.285.xml>.

Anonymous:1998:EBd

[Ano98d] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 4(4):375-??, ????. 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-4/mcma.1998.4.4.375/mcma.1998.4.4.375.xml>.

Anonymous:1999:EBa

[Ano99a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 5(1):81-??, ????. 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.81/mcma.1999.5.1.81.xml>.

Anonymous:1999:EBb

[Ano99b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 5(2):189-??, ????. 1999. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.189/mcma.1999.5.2.189.xml>.

Anonymous:1999:EBc

[Ano99c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 5(3):283-??, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-3/mcma.1999.5.3.283/mcma.1999.5.3.283.xml>.

Anonymous:1999:EBd

[Ano99d] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 5(4):375-??, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-4/mcma.1999.5.4.375/mcma.1999.5.4.375.xml>.

Anonymous:1999:ICM

[Ano99e] Anonymous. International Conference on Monte Carlo and Probabilistic Methods for Partial Differential Equations July, 3-5, 2000 / Monaco, first announcement. *Monte Carlo Methods and Applications*, 5(3):281-282, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-3/mcma.1999.5.3.281/mcma.1999.5.3.281.xml>.

Anonymous:2000:ISM

[Ano00a] Anonymous. 3rd IMACS Seminar on Monte Carlo Methods (MCM2001: First announcement). *Monte Carlo Methods and Applications*, 6(3):255-??, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.255/mcma.2000.6.3.255.xml>.

Anonymous:2000:EBa

[Ano00b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 6(1):77-??, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.77/mcma.2000.6.1.77.xml>.

Anonymous:2000:EBb

- [Ano00c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 6(2):163–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.163/mcma.2000.6.2.163.xml>.

Anonymous:2000:EBc

- [Ano00d] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 6(3):259–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.259/mcma.2000.6.3.259.xml>.

Anonymous:2000:EBd

- [Ano00e] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 6(4):361–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.361/mcma.2000.6.4.361.xml>.

Anonymous:2000:FSP

- [Ano00f] Anonymous. Fourth St. Petersburg Workshop on Simulation. *Monte Carlo Methods and Applications*, 6(3):257–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.257/mcma.2000.6.3.257.xml>.

Anonymous:2000:MCI

- [Ano00g] Anonymous. Monte Carlo 2000: International Conference on Monte Carlo and Probabilistic Methods for Partial Differential Equations, Monte Carlo (Monaco): July 3–5, 2000. *Monte Carlo Methods and Applications*, 6(2):159–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.159/mcma.2000.6.2.159.xml>.

Anonymous:2000:WSM

- [Ano00h] Anonymous. Workshop: Stochastic Models for Turbulent Transport Processes, WIAS, Berlin, 23–25 October 2000. The abstracts. *Monte Carlo Methods and Applications*, 6(4):349–??, ????. 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.349/mcma.2000.6.4.349.xml>.

Anonymous:2001:EBa

- [Ano01a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 7(1–2):213–??, ????. 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.213/mcma.2001.7.1-2.213.xml>.

Anonymous:2001:EBb

- [Ano01b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 7(3–4):421–??, ????. 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.421/mcma.2001.7.3-4.421.xml>.

Anonymous:2002:EBa

- [Ano02a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 8(1):107–??, ????. 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.107/mcma.2002.8.1.107.xml>.

Anonymous:2002:EBb

- [Ano02b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 8(2):217–??, ????. 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.217/mcma.2002.8.2.217.xml>.

Anonymous:2002:EBc

- [Ano02c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 8(3):317–??, ????. 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.317/mcma.2002.8.3.317.xml>.

Anonymous:2002:EBd

- [Ano02d] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 8(4):421–??, ????. 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.421/mcma.2002.8.4.421.xml>.

Anonymous:2002:MII

- [Ano02e] Anonymous. MCM2003: IV IMACS Monte Carlo Seminar WIAS, Berlin, 15–19 September 2003. *Monte Carlo Methods and Applications*, 8(2):215–??, ????. 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.215/mcma.2002.8.2.215.xml>.

Anonymous:2003:EB

- [Ano03a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 9(3):291–??, ????. 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322729030/156939603322729030.xml>.

Anonymous:2003:IIS

- [Ano03b] Anonymous. IVth IMACS Seminar on Monte Carlo Methods. *Monte Carlo Methods and Applications*, 9(1):87–??, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587498/156939603322587498.xml>.

Anonymous:2004:EB

- [Ano04] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 10(2):179–??, ????. 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303262/156939604777303262.xml>.

Anonymous:2005:EBa

- [Ano05a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 11(1):93–??, ????. 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027247/1569396054027247.xml>.

Anonymous:2005:EBb

- [Ano05b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 11(2):199–??, ????. 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-2/156939605777585953/156939605777585953.xml>.

Anonymous:2005:EBc

- [Ano05c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 11(4):465–??, ????. 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438523/>156939605777438523.xml.

Anonymous:2006:EBa

- [Ano06a] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 12(1):95–??, ????. 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-1/156939606776886661/156939606776886661.>xml.

Anonymous:2006:EBb

- [Ano06b] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 12(2):187–??, ????. 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-2/156939606777488851/>156939606777488851.xml.

Anonymous:2006:EBc

- [Ano06c] Anonymous. Editorial Board. *Monte Carlo Methods and Applications*, 12(3–4):343–??, ????. 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705173/>156939606778705173.xml.

Anonymous:2011:P

- [Ano11] Anonymous. Prelims. *Monte Carlo Methods and Applications*, 17(4):i–??, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.prelims4/mcma.2011.prelims4>.xml.

Anonymous:2012:Ma

- [Ano12a] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 18(1):i–??, March 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-1/mcma-2012-masthead1/mcma-2012-masthead1>.xml.

Anonymous:2012:Mb

- [Ano12b] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 18(2):i-??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-masthead2/mcma-2012-masthead2.xml>.

Anonymous:2012:Mc

- [Ano12c] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 18(3):i-??, September 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-3/mcma-2012-masthead3/mcma-2012-masthead3.xml>.

Anonymous:2012:Md

- [Ano12d] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 18(4):i-??, December 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-4/mcma-2012-masthead4/mcma-2012-masthead4.xml>.

Anonymous:2013:Ma

- [Ano13a] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 19(1):i-??, March 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-1/mcma-2013-masthead1/mcma-2013-masthead1.xml>.

Anonymous:2013:Mb

- [Ano13b] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 19(2):i-??, July 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-2/mcma-2013-masthead2/mcma-2013-masthead2.xml>.

Anonymous:2013:Mc

- [Ano13c] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 19(3):i-??, September 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-masthead3/mcma-2013-masthead3.xml>.

Anonymous:2013:Md

- [Ano13d] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 19(4):i-??, December 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-2/mcma-2013-masthead2/mcma-2013-masthead2.xml>.

Anonymous:2014:Fa

- [Ano14a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 20(1):i-??, March 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-1/mcma-2014-frontmatter1/mcma-2014-frontmatter1.xml>.

Anonymous:2014:Fb

- [Ano14b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 20(2):i-??, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2014-frontmatter2/mcma-2014-frontmatter2.xml>.

Anonymous:2014:Fc

- [Ano14c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 20(3):i-??, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2014-frontmatter3/mcma-2014-frontmatter3.xml>.

Anonymous:2014:Fd

- [Ano14d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 20(4):i-??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-frontmatter4/mcma-2014-frontmatter4.xml>.

Anonymous:2014:M

- [Ano14e] Anonymous. Masthead. *Monte Carlo Methods and Applications*, 20(1):i-??, January 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-masthead3/mcma-2013-masthead3.xml>.

Anonymous:2015:Fa

- [Ano15a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 21(1):i-??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2015-frontmatter1/mcma-2015-frontmatter1.xml>.

Anonymous:2015:Fb

- [Ano15b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 21(2):i-??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2015-frontmatter2/mcma-2015-frontmatter2.xml>.

Anonymous:2015:Fc

- [Ano15c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 21(3):i-??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-frontmatter3/mcma-2015-frontmatter3.xml>.

Anonymous:2015:F

- [Ano15d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 21(4):i-??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-frontmatter4/mcma-2015-frontmatter4.xml>.

Anonymous:2016:Fa

- [Ano16a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 22(1):i-??, March 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-1/mcma-2016-frontmatter1/mcma-2016-frontmatter1.xml>.

Anonymous:2016:Fb

- [Ano16b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 22(2):i-??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-frontmatter2/mcma-2016-frontmatter2.xml>.

Anonymous:2016:Fc

- [Ano16c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 22(3):i-??, September 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-3/mcma-2016-frontmatter3/mcma-2016-frontmatter3.xml>.

Anonymous:2016:F

- [Ano16d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 22(4):i-??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-frontmatter4/mcma-2016-frontmatter4.xml>.

Anonymous:2017:Fa

- [Ano17a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 23(1):i-??, March 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-1/mcma-2017-frontmatter1/mcma-2017-frontmatter1.xml>.

Anonymous:2017:Fb

- [Ano17b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 23(2):i-??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-frontmatter2/mcma-2017-frontmatter2.xml>.

Anonymous:2017:Fc

- [Ano17c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 23(3):i-??, September 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-3/mcma-2017-frontmatter3/mcma-2017-frontmatter3.xml>.

Anonymous:2018:Fa

- [Ano18a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 24(1):i-??, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-frontmatter1/mcma-2018-frontmatter1.xml>.

Anonymous:2018:Fb

- [Ano18b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 24(2):i-??, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-frontmatter2/mcma-2018-frontmatter2.xml>.

Anonymous:2018:Fc

- [Ano18c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 24(3):i-??, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-frontmatter3/mcma-2018-frontmatter3.xml>.

Anonymous:2018:Fd

- [Ano18d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 24(4):i-??, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-frontmatter4/mcma-2018-frontmatter4.xml>.

Anonymous:2019:Fa

- [Ano19a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 25(1):i-??, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2019-frontmatter1/mcma-2019-frontmatter1.xml>.

Anonymous:2019:Fb

- [Ano19b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 25(2):i-??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-frontmatter2/mcma-2019-frontmatter2.xml>.

Anonymous:2019:Fc

- [Ano19c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 25(3):i-??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-frontmatter3/mcma-2019-frontmatter3.xml>.

Anonymous:2019:F

- [Ano19d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 25(4):i-??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-frontmatter4/mcma-2019-frontmatter4.xml>.

Anonymous:2020:Fa

- [Ano20a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 26(1):i-??, March 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-frontmatter1/mcma-2020-frontmatter1.xml>.

Anonymous:2020:Fb

- [Ano20b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 26(2):i-iv, June 1, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-frontmatter2/html>.

Anonymous:2020:Fc

- [Ano20c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 26(3):i-iv, September 1, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-frontmatter3/html>.

Anonymous:2020:Fd

- [Ano20d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 26(4):i-iv, December 1, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-frontmatter4/html>.

Anonymous:2021:Fa

- [Ano21a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 27(1):i-iv, March 1, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-frontmatter1/html>.

Anonymous:2021:Fb

- [Ano21b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 27(2):i-iv, June 1, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-frontmatter2/html>.

Anonymous:2021:Fc

- [Ano21c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 27(3):i–iv, September 1, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-frontmatter3/html>.

Anonymous:2021:Fd

- [Ano21d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 27(4):i–iv, December 1, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-frontmatter4/html>.

Anonymous:2022:Fa

- [Ano22] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 28(1):i–iv, March 1, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-frontmatter1/html>.

Antipov:1995:COP

- [Ant95] M. V. Antipov. Congruence operator of the pseudo-random numbers generator and a modification of Euclidean decomposition. *Monte Carlo Methods and Applications*, 1(3):203–219, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-3/mcma.1995.1.3.203/mcma.1995.1.3.203.xml>.

Antipov:1996:SNM

- [Ant96] M. V. Antipov. Sequences of numbers for Monte Carlo methods. *Monte Carlo Methods and Applications*, 2(3):219–235, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-3/mcma.1996.2.3.219/mcma.1996.2.3.219.xml>.

Antyufeev:2011:NNR

- [Ant11] Victor S. Antyufeev. Non-negative regularization for systems of linear algebraic equations. *Monte Carlo Methods and Applications*, 17(4):399–410, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.016/mcma.2011.016.xml>.

Antyufeev:2015:MVM

- [Ant15] Victor S. Antyufeev. Mathematical verification of the Monte Carlo maximum cross-section technique. *Monte Carlo Methods and Applications*, 21(4):275–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0106/mcma-2015-0106.xml>.

Akian:2004:SRE

- [AP04] Jean-Luc Akian and Bénédicte Puig. Some results of error evaluation for a non-Gaussian simulation method. *Monte Carlo Methods and Applications*, 10(1):51–68, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-1/156939604323091207/156939604323091207.xml>.

Aristoff:2015:PRM

- [Ari15] David Aristoff. The parallel replica method for computing equilibrium averages of Markov chains. *Monte Carlo Methods and Applications*, 21(4):255–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0110/mcma-2015-0110.xml>.

Arouna:2004:AMC

- [Aro04] Bouhari Arouna. Adaptive Monte Carlo method, a variance reduction technique. *Monte Carlo Methods and Applications*, 10(1):1–24, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-1/156939604323091180/156939604323091180.xml>.

Arsham:1998:TMC

- [Ars98] H. Arsham. Techniques for Monte Carlo optimizing. *Monte Carlo Methods and Applications*, 4(3):181–229, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-3/mcma.1998.4.3.181/mcma.1998.4.3.181.xml>.

Arsham:2007:MCT

- [Ars07] Hossein Arsham. Monte Carlo techniques for parametric finite multidimensional integral equations. *Monte Carlo Methods and Applications*, 13(3):173–195, August 2007. CODEN MCMAC6.

ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-3/mcma.2007.009/mcma.2007.009.xml>.

Amano:1995:SNS

- [AS95] Kazuo Amano and Tomoaki Saito. Stochastic numerical solution of biharmonic Dirichlet problem. *Monte Carlo Methods and Applications*, 1(1):71–82, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-1/mcma.1995.1.1.71/mcma.1995.1.1.71.xml>.

Achiha:2019:GKW

- [ASTY19] Taku Achiha, Hiroshi Sugita, Kenta Tonohiro, and Yuto Yamamoto. Generation of k -wise independent random variables with small randomness. *Monte Carlo Methods and Applications*, 25(3):259–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2046/mcma-2019-2046.xml>.

Abbas-Turki:2014:TCM

- [ATBM14] Lokman A. Abbas-Turki, Aych I. Bouselmi, and Mohammed A. Mikou. Toward a coherent Monte Carlo simulation of CVA. *Monte Carlo Methods and Applications*, 20(3):195–??, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2013-0026/mcma-2013-0026.xml>.

Averina:2004:ASS

- [Ave04] T. A. Averina. Algorithm of statistical simulation of dynamic systems with distributed change of structure. *Monte Carlo Methods and Applications*, 10(3–4):221–226, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.221/mcma.2004.10.3-4.221.xml>.

Agapie:2010:RPH

- [AW10] Stefan C. Agapie and Paula A. Whitlock. Random packing of hyperspheres and Marsaglia’s parking lot test. *Monte Carlo Methods and Applications*, 16(3–4):197–209, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.019/mcma.2010.019.xml>.

Azevedo:2012:QMC

- [Aze12] Juarez S. Azevedo. Quasi Monte Carlo methods applied to equations in transient regime on the theis equation. *Monte Carlo Methods and Applications*, 18(3):201–??, September 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-3/mcma-2012-0007/mcma-2012-0007.xml>.

Babovsky:1999:MCS

- [Bab99] Hans Babovsky. On a Monte Carlo scheme for Smoluchowski's coagulation equation. *Monte Carlo Methods and Applications*, 5(1):1–18, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.1/mcma.1999.5.1.1.xml>.

Baldeaux:2008:QMC

- [Bal08] Jan Baldeaux. Quasi-Monte Carlo methods for the Kou model. *Monte Carlo Methods and Applications*, 14(4):281–302, November 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-4/mcma.2008.012/mcma.2008.012.xml>.

Branlard:2004:FAS

- [BAO⁺04] J. Branlard, S. Aboud, P. Osuch, S. Goodnick, and M. Saraniti. Frequency analysis of semiconductor devices using full-band cellular Monte Carlo simulations. *Monte Carlo Methods and Applications*, 10(3–4):227–233, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.227/mcma.2004.10.3-4.227.xml>.

Braham:2019:ANM

- [BBBR19] Hayette Braham, Louiza Berdjoudj, Mohamed Boualem, and Nadjia Rahmania. Analysis of a non-Markovian queueing model: Bayesian statistics and MCMC methods. *Monte Carlo Methods and Applications*, 25(2):147–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2035/mcma-2019-2035.xml>.

Begin:2015:SHM

- [BBG15] Jean-François Bégin, Mylène Bédard, and Patrice Gaillardetz. Simulating from the Heston model: A gamma approximation scheme. *Monte Carlo Methods and Applications*, 21(3):205–??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-0105/mcma-2015-0105.xml>.

Brumback:2011:HMH

- [BC11] Terry E. Brumback, Jr. and Chien-Pin Chen. Hybrid modeling of homogeneous gas-phase combustion reactions. *Monte Carlo Methods and Applications*, 17(2):133–154, June 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-2/mcma.2011.006/mcma.2011.006.xml>.

Belaribi:2011:PAA

- [BCR11] Nadia Belaribi, François Cuvelier, and Francesco Russo. A probabilistic algorithm approximating solutions of a singular PDE of porous media type. *Monte Carlo Methods and Applications*, 17(4):317–369, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.014/mcma.2011.014.xml>.

Bally:2005:PHA

- [BCZ05] Vlad Bally, Lucia Caramellino, and Antonino Zanette. Pricing and hedging American options by Monte Carlo methods using a Malliavin calculus approach. *Monte Carlo Methods and Applications*, 11(2):97–133, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-2/156939605777585944/156939605777585944.xml>.

Bourgey:2020:MMC

- [BDGZ20] Florian Bourgey, Stefano De Marco, Emmanuel Gobet, and Alexandre Zhou. Multilevel Monte Carlo methods and lower–upper bounds in initial margin computations. *Monte Carlo Methods and Applications*, 26(2):131–161, April 15, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2062/html>.

Beachkofski:2009:CDS

- [Bea09] Brian Beachkofski. Comparison of descriptive statistics for multi-dimensional point sets. *Monte Carlo Methods and Applications*, 15(3):211–228, November 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-3/mcma.2009.012/mcma.2009.012.xml>.

Beentjes:2021:OPB

- [Bee21] Casper H. L. Beentjes. Optimising Poisson bridge constructions for variance reduction methods. *Monte Carlo Methods and Applications*, 27(3):249–275, June 1, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2090/html>.

Benabdallah:2016:AEM

- [BEH16] Mohsine Benabdallah, Youssfi Elkettani, and Kamal Hiderah. Approximation of Euler–Maruyama for one-dimensional stochastic differential equations involving the local times of the unknown process. *Monte Carlo Methods and Applications*, 22(4):307–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0115/mcma-2016-0115.xml>.

Benov:2016:MPF

- [Ben16] Dobriyan M. Benov. The Manhattan Project, the first electronic computer and the Monte Carlo method. *Monte Carlo Methods and Applications*, 22(1):73–??, March 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-1/mcma-2016-0102/mcma-2016-0102.xml>.

Bernard:2001:CNS

- [BF01] Pierre Bernard and Gérard Fleury. Convergence of numerical schemes for stochastic differential equations. *Monte Carlo Methods and Applications*, 7(1–2):35–44, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.35/mcma.2001.7.1-2.35.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Bossy:1997:CSP

- [BFP97] Mireille Bossy, Loula Fezoui, and Serge Piperno. Comparison of a stochastic particle method and a finite volume deterministic method applied to Burgers' equation. *Monte Carlo Methods and Applications*, 3(2):113–140, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-2/mcma.1997.3.2.113/mcma.1997.3.2.113.xml>.

Bardou:2009:CVC

- [BFP09] O. Bardou, N. Frikha, and G. Pagès. Computing VaR and CVaR using stochastic approximation and adaptive unconstrained importance sampling. *Monte Carlo Methods and Applications*, 15(3):173–210, November 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-3/mcma.2009.011/mcma.2009.011.xml>.

Braverman:2001:MCA

- [BG01] Mark Braverman and Shay Gueron. A Monte Carlo algorithm for a lottery problem. *Monte Carlo Methods and Applications*, 7(1–2):73–79, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.73/mcma.2001.7.1-2.73.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

BenZineb:2013:PCV

- [BG13] Tarik Ben Zineb and Emmanuel Gobet. Preliminary control variates to improve empirical regression methods. *Monte Carlo Methods and Applications*, 19(4):331–??, December 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-4/mcma-2013-0015/mcma-2013-0015.xml>.

Barty:2008:AKB

- [BGS08] Kengy Barty, Pierre Girardeau, Cyrille Strugarek, and Jean-Sébastien Roy. Application of kernel-based stochastic gradient algorithms to option pricing. *Monte Carlo Methods and Applications*, 14(2):99–127, July 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-2/mcma.2008.006/mcma.2008.006.xml>.

Benabdallah:2018:SRC

- [BH18] Mohsine Benabdallah and Kamal Hiderah. Strong rate of convergence for the Euler–Maruyama approximation of one-dimensional stochastic differential equations involving the local time at point zero. *Monte Carlo Methods and Applications*, 24(4):249–262, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2021/mcma-2018-2021.xml>.

Baliti:2018:MCS

- [BHA18] Jamal Baliti, Mohamed Hssikou, and Mohammed Alaoui. Monte Carlo simulation of nonlinear gravity driven Poiseuille–Couette flow in a dilute gas. *Monte Carlo Methods and Applications*, 24(3):153–163, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0014/mcma-2018-0014.xml>.

Bishwal:2009:BEI

- [Bis09] Jaya P. N. Bishwal. Berry–Esseen inequalities for discretely observed diffusions. *Monte Carlo Methods and Applications*, 15(3):229–239, November 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-3/mcma.2009.013/mcma.2009.013.xml>.

Bossy:2001:SPM

- [BJ01] Mireille Bossy and Benjamin Jourdain. A stochastic particle method for the solution of a 1D viscous scalar conservation law in a bounded interval. *Monte Carlo Methods and Applications*, 7(1–2):45–53, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.45/mcma.2001.7.1-2.45.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Ballesio:2022:UEG

- [BJ22] Marco Ballesio and Ajay Jasra. Unbiased estimation of the gradient of the log-likelihood for a class of continuous-time state-space models. *Monte Carlo Methods and Applications*, 28(1):61–83, February 26, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2105/html>.

Buglanova:1995:CRS

- [BK95] N. A. Buglanova and O. A. Kurbanmuradov. Convergence of the randomized spectral models of homogeneous Gaussian random fields. *Monte Carlo Methods and Applications*, 1(3):173–201, ??? 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.1.issue-3/mcma.1995.1.3.173/mcma.1995.1.3.173.xml>.

BenAlaya:2014:MMC

- [BK14] Mohamed Ben Alaya and Ahmed Kebaier. Multilevel Monte Carlo for Asian options and limit theorems. *Monte Carlo Methods and Applications*, 20(3):181–??, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2013-0025/mcma-2013-0025.xml>.

Bender:2006:PIA

- [BKS06] Christian Bender, Anastasia Kolodko, and John Schoenmakers. Policy iteration for American options: overview. *Monte Carlo Methods and Applications*, 12(5–6):347–362, ??? 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329053/156939606779329053.xml>.

Burch:2015:CET

- [BL15] Nathaniel Burch and R. B. Lehoucq. Computing the exit-time for a finite-range symmetric jump process. *Monte Carlo Methods and Applications*, 21(2):139–??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0015/mcma-2014-0015.xml>.

Bruti-Liberati:2006:FOS

- [BLNSP06] Nicola Bruti-Liberati, Christina Nikitopoulos-Sklibosios, and Eckhard Platen. First order strong approximations of jump diffusions. *Monte Carlo Methods and Applications*, 12(3–4):191–209, ??? 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705191/156939606778705191.xml>.

Bayousef:2019:CIO

- [BM19] Manal Bayousef and Michael Mascagni. A computational investigation of the optimal Halton sequence in QMC applications.

Monte Carlo Methods and Applications, 25(3):187–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2041/mcma-2019-2041.xml>.

Bahlali:2001:SGP

- [BMO01] Khaled Bahlali, Brahim Mezerdi, and Youssef Ouknine. Some generic properties in backward stochastic differential equations with continuous coefficient. *Monte Carlo Methods and Applications*, 7(1-2):15–19, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.15/mcma.2001.7.1-2.15.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Belomestny:2009:MSV

- [BMS09] Denis Belomestny, Stanley Mathew, and John Schoenmakers. Multiple stochastic volatility extension of the Libor market model and its implementation. *Monte Carlo Methods and Applications*, 15(4):285–310, December 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-4/mcma.2009.016/mcma.2009.016.xml>.

Bounnite:2015:WCT

- [BN15] Mohamed Yasser Bounnite and Abdelaziz Nasroallah. Widening and clustering techniques allowing the use of monotone CFTP algorithm. *Monte Carlo Methods and Applications*, 21(4):301–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0111/mcma-2015-0111.xml>.

Boubalou:2019:CMG

- [BOTAZ19] Meriem Boubalou, Megdouda Ourbih-Tari, Abdelouhab Aloui, and Arezki Zioui. Comparing M/G/1 queue estimators in Monte Carlo simulation through the tested generator “getRDS” and the proposed “getLHS” using variance reduction. *Monte Carlo Methods and Applications*, 25(2):177–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2033/mcma-2019-2033.xml>.

Bouleau:1995:SPR

- [Bou95] Nicolas Bouleau. The shift: properties and recommendations for practical use. *Monte Carlo Methods and Applications*, 1(2):137–145, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-2/mcma.1995.1.2.137/mcma.1995.1.2.137.xml>.

Bouleau:2005:DFS

- [Bou05] Nicolas Bouleau. Dirichlet forms in simulation. *Monte Carlo Methods and Applications*, 11(4):385–395, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438541/156939605777438541.xml>.

Borisov:1997:AIM

- [BP97] N. M. Borisov and M. P. Panin. Adjoint importance Monte Carlo simulation for gamma ray deep penetration problem. *Monte Carlo Methods and Applications*, 3(3):241–250, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-3/mcma.1997.3.3.241/mcma.1997.3.3.241.xml>.

Borisov:1998:AMC

- [BP98a] N. M. Borisov and M. P. Panin. Adjoint Monte Carlo calculations of pulse-height-spectrum. *Monte Carlo Methods and Applications*, 4(3):273–284, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-3/mcma.1998.4.3.273/mcma.1998.4.3.273.xml>.

Borisov:1998:GPC

- [BP98b] N. M. Borisov and M. P. Panin. Generalized particle concept for adjoint Monte Carlo calculations of coupled gamma ray–electron transport. *Monte Carlo Methods and Applications*, 4(4):341–357, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-4/mcma.1998.4.4.341/mcma.1998.4.4.341.xml>.

Bonvin:2002:MMV

- [BP02] John Bonvin and Marco Picasso. Mesoscopic models for viscoelastic flows: Coupling finite element and Monte Carlo methods. *Monte Carlo Methods and Applications*, 8(1):73–81, 2002.

2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.73/mcma.2002.8.1.73.xml>.

Bally:2001:SQM

- [BPP01] Vlad Bally, Gilles Pagès, and Jacques Printems. A stochastic quantization method for nonlinear problems. *Monte Carlo Methods and Applications*, 7(1-2):21–33, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.21/mcma.2001.7.1-2.21.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Barghouthi:2003:MCS

- [BQA03] Imad A. Barghouthi, Najj A. Qatanani, and Fathi M. Allan. Monte Carlo simulation of Boltzmann equation in space plasma at high latitudes. *Monte Carlo Methods and Applications*, 9(3):201–216, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322728978/156939603322728978.xml>.

Bouazza:2016:SSS

- [BS16] Abdelkader Bouazza and Abderrahmane Settaouti. Study and simulation of the sputtering process of material layers in plasma. *Monte Carlo Methods and Applications*, 22(2):149–??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-0106/mcma-2016-0106.xml>.

Bouazza:2018:UCE

- [BS18] Abdelkader Bouazza and Abderrahmane Settaouti. Understanding the contribution of energy and angular distribution in the morphology of thin films using Monte Carlo simulation. *Monte Carlo Methods and Applications*, 24(3):215–224, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0019/mcma-2018-0019.xml>.

Bayer:2010:AWA

- [BST10] Christian Bayer, Anders Szepessy, and Raúl Tempone. Adaptive weak approximation of reflected and stopped diffusions. *Monte Carlo Methods and Applications*, 16(1):1–67, April 2010.

CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-1/mcma.2010.001/mcma.2010.001.xml>.

Bally:1996:LES

- [BT96] Vlad Bally and Denis Talay. The law of the Euler scheme for stochastic differential equations: II. Convergence rate of the density. *Monte Carlo Methods and Applications*, 2(2):93–128, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.93/mcma.1996.2.2.93.xml>.

Buckwar:2004:MSS

- [Buc04] Evelyn Buckwar. The Θ -Maruyama scheme for stochastic functional differential equations with distributed memory term. *Monte Carlo Methods and Applications*, 10(3–4):235–244, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.235/mcma.2004.10.3-4.235.xml>.

Button:2003:PDP

- [But03] Scott D. Button. Project duration prediction using a Monte Carlo simulation of the periodic output of the project resources. *Monte Carlo Methods and Applications*, 9(3):217–225, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322728987/156939603322728987.xml>.

Bedouhene:2020:BPB

- [BZ20] Kahina Bedouhene and Nabil Zougab. A Bayesian procedure for bandwidth selection in circular kernel density estimation. *Monte Carlo Methods and Applications*, 26(1):69–??, March 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-2056/mcma-2020-2056.xml>.

Chatterjee:2012:GFM

- [CA12] Kausik Chatterjee and Akshay Anantapadmanabhan. A Green's function Monte Carlo algorithm for the Helmholtz equation subject to Neumann and mixed boundary conditions: Validation with an 1D benchmark problem. *Monte Carlo Methods and Applications*, 18(3):265–??, September 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (elec-

tronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-3/mcma-2012-0009/mcma-2012-0009.xml>.

Cappe:2001:RCS

- [Cap01] Olivier Cappé. Recursive computation of smoothed functionals of hidden Markovian processes using a particle approximation. *Monte Carlo Methods and Applications*, 7(1-2):81–92, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.81/mcma.2001.7.1-2.81.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Cepeda-Cuervo:2015:BBR

- [CCG15] Edilberto Cepeda-Cuervo and Liliana Garrido. Bayesian beta regression models with joint mean and dispersion modeling. *Monte Carlo Methods and Applications*, 21(1):49–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0007/mcma-2014-0007.xml>.

Cao:2008:ESD

- [CCMZ08] Y. Cao, H. Chi, C. Milton, and W. Zhao. Exploitation of sensitivity derivatives via randomized quasi-Monte Carlo methods. *Monte Carlo Methods and Applications*, 14(3):269–279, September 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-3/mcma.2008.011/mcma.2008.011.xml>.

Chraibi:2021:OPF

- [CDGG21] Hassane Chraibi, Anne Dutfoy, Thomas Galtier, and Josselin Garnier. Optimal potential functions for the interacting particle system method. *Monte Carlo Methods and Applications*, 27(2):137–152, April 30, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2086/html>.

Chi:2013:GPM

- [Chi13] Hongmei Chi. Generation of parallel modified Kronecker sequences. *Monte Carlo Methods and Applications*, 19(4):261–??, December 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-4/mcma-2013-0008/mcma-2013-0008.xml>.

Chorin:2001:NMO

- [CHK01] Alexandre J. Chorin, Ole H. Hald, and Raz Kupferman. Non-Markovian optimal prediction. *Monte Carlo Methods and Applications*, 7(1–2):99–109, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.99/mcma.2001.7.1-2.99.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Corcoran:2016:PPS

- [CJV16] Jem N. Corcoran, Dale Jennings, and Paul VaughanMiller. Perfect and ϵ -perfect simulation methods for the one-dimensional Kac equation. *Monte Carlo Methods and Applications*, 22(4):291–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0114/mcma-2016-0114.xml>.

Castronovo:2004:SSL

- [CK04] Emilio Castronovo and Peter R. Kramer. Subdiffusion and superdiffusion in Lagrangian stochastic models of oceanic transport. *Monte Carlo Methods and Applications*, 10(3–4):245–256, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.245/mcma.2004.10.3-4.245.xml>.

Coskun:2018:PBO

- [CK18] Sema Coskun and Ralf Korn. Pricing barrier options in the Heston model using the Heath–Platen estimator. *Monte Carlo Methods and Applications*, 24(1):29–41, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0004/mcma-2018-0004.xml>.

Campillo:2001:MCM

- [CL01a] Fabien Campillo and Antoine Lejay. A Monte Carlo method to compute the exchange coefficient in the double porosity model. *Monte Carlo Methods and Applications*, 7(1–2):65–72, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.65/mcma.2001.7.1-2.65.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Cepa:2001:IBP

- [CL01b] Emmanuel Cépa and Dominique Lépingle. Interacting Brownian particles with strong repulsion. *Monte Carlo Methods and Applications*, 7(1–2):93–98, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.93/mcma.2001.7.1-2.93.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Campillo:2002:MCM

- [CL02a] Fabien Campillo and Antoine Lejay. A Monte Carlo method without grid for a fractured porous domain model. *Monte Carlo Methods and Applications*, 8(2):129–147, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.129/mcma.2002.8.2.129.xml>.

Crisan:2002:MEA

- [CL02b] Dan Crisan and Terry Lyons. Minimal entropy approximations and optimal algorithms. *Monte Carlo Methods and Applications*, 8(4):343–355, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.343/mcma.2002.8.4.343.xml>.

Creasey:2018:FGI

- [CL18] Peter E. Creasey and Annika Lang. Fast generation of isotropic Gaussian random fields on the sphere. *Monte Carlo Methods and Applications*, 24(1):1–11, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0001/mcma-2018-0001.xml>.

Cattiaux:2017:IDE

- [CLP17] Patrick Cattiaux, José R. León, and Clémentine Prieur. Invariant density estimation for a reflected diffusion using an Euler scheme. *Monte Carlo Methods and Applications*, 23(2):71–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0104/mcma-2017-0104.xml>.

Comman:2001:VNL

- [Com01] Henri Comman. A view on noncommutative large deviations from a theory of noncommutative capacities. *Monte Carlo Methods and Applications*, 7(1-2):125–129, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.125/mcma.2001.7.1-2.125.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Costantini:2001:SVR

- [Cos01] C. Costantini. A SIMPLE VARIANCE REDUCTION METHOD WITH APPLICATIONS TO FINANCE AND QUEUEING THEORY. *Monte Carlo Methods and Applications*, 7(1-2):131–139, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.131/mcma.2001.7.1-2.131.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Christensen:2001:MCI

- [CP01] Bent Jesper Christensen and Rolf Poulsen. Monte Carlo improvement of estimates of the mean-reverting constant elasticity of variance interest rate diffusion. *Monte Carlo Methods and Applications*, 7(1-2):111–123, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.111/mcma.2001.7.1-2.111.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Caramellino:2002:SEH

- [CP02] Lucia Caramellino and Barbara Pacchiarotti. Sharp estimates for the hitting probability on time-dependent barriers for a Brownian Motion. Weak approximation of a Brownian motion killed on time-dependent barriers. *Monte Carlo Methods and Applications*, 8(3):221–236, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.221/mcma.2002.8.3.221.xml>.

Corlay:2015:FQB

- [CP15] Sylvain Corlay and Gilles Pagès. Functional quantization-based stratified sampling methods. *Monte Carlo Methods and Applications*, 21(1):1–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0010/mcma-2014-0010.xml>.

Castro:2007:FGB

- [CPSH07] Francesc Castro, Gustavo Patow, Mateu Sbert, and John H. Halton. Fast GPU-based reuse of paths in radiosity. *Monte Carlo Methods and Applications*, 13(4):253–273, November 20, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-4/mcma.2007.014/mcma.2007.014.xml>.

Chan:2018:SD

- [CRGF18] Debora Chan, Andrea Rey, Juliana Gambini, and Alejandro C. Frery. Sampling from the \mathcal{G}_I^0 distribution. *Monte Carlo Methods and Applications*, 24(4):271–287, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2023/mcma-2018-2023.xml>.

Chatterjee:2014:NGF

- [CRS14] Kausik Chatterjee, John R. Roadcap, and Surendra Singh. A new Green’s function Monte Carlo algorithm for the solution of the three-dimensional nonlinear Poisson–Boltzmann equation: Application to the modeling of plasma sheath layers. *Monte Carlo Methods and Applications*, 20(1):53–??, March 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-1/mcma-2013-0016/mcma-2013-0016.xml>.

Cancela:2002:MEU

- [CRT02] Héctor Cancela, Gerardo Rubino, and Bruno Tuffin. MTTF estimation using importance sampling on Markov models. *Monte Carlo Methods and Applications*, 8(4):321–341, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.321/mcma.2002.8.4.321.xml>.

Chauhan:1996:PAQ

- [CS96] M. S. Chauhan and G. C. Sharma. Profit analysis of $M/M/r$ queueing model with balking and reneging. *Monte Carlo Methods and Applications*, 2(2):139–144, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.139/mcma.1996.2.2.139.xml>.

deBouard:2001:TNA

- [dBDD01] A. de Bouard, A. Debussche, and L. Di Menza. Theoretical and numerical aspects of stochastic nonlinear Schrödinger equations. *Monte Carlo Methods and Applications*, 7(1–2):55–63, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.55/mcma.2001.7.1-2.55.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Doerr:2008:CCC

- [DGKP08] Benjamin Doerr, Michael Gnewuch, Peter Kritzer, and Friedrich Pillichshammer. Component-by-component construction of low-discrepancy point sets of small size. *Monte Carlo Methods and Applications*, 14(2):129–149, July 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-2/mcma.2008.007/mcma.2008.007.xml>.

Dick:2006:TSM

- [Dic06] Josef Dick. A Taylor space for multivariate integration. *Monte Carlo Methods and Applications*, 12(2):99–112, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-2/156939606777488860/156939606777488860.xml>.

Dimov:1998:PCE

- [DK98a] Ivan Dimov and Aneta Karaivanova. Parallel computations of eigenvalues based on a Monte Carlo approach. *Monte Carlo Methods and Applications*, 4(1):33–52, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.33/mcma.1998.4.1.33.xml>.

Dreyer:1998:RES

- [DK98b] Wolfgang Dreyer and Matthias Kunik. Reflections of Eulerian shock waves at moving adiabatic boundaries. *Monte Carlo Methods and Applications*, 4(3):231–252, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-3/mcma.1998.4.3.231/mcma.1998.4.3.231.xml>.

Dick:2006:BPU

- [DK06] Josef Dick and Peter Kritzer. A best possible upper bound on the star discrepancy of $(t, m, 2)$ -nets. *Monte Carlo Methods and Applications*, 12(1):1–17, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-1/156939606776886643/156939606776886643.xml>.

Dreyer:1998:IPM

- [DKS⁺98] W. Dreyer, M. Kunik, K. Sabelfeld, N. Simonov, and K. Wilmanski. Iterative procedure for multidimensional Euler equations. *Monte Carlo Methods and Applications*, 4(3):253–271, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-3/mcma.1998.4.3.253/mcma.1998.4.3.253.xml>.

DelChicca:2014:HMC

- [DL14] Lucia Del Chicca and Gerhard Larcher. Hybrid Monte Carlo methods in credit risk management. *Monte Carlo Methods and Applications*, 20(4):245–??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-0004/mcma-2014-0004.xml>.

DeLuigi:2010:AIA

- [DM10] Christophe De Luigi and Sylvain Maire. Adaptive integration and approximation over hyper-rectangular regions with applications to basket option pricing. *Monte Carlo Methods and Applications*, 16(3–4):265–282, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.011/mcma.2010.011.xml>.

Dereudre:2016:ERT

- [DMR16] David Dereudre, Sara Mazzonetto, and Sylvie Roelly. An explicit representation of the transition densities of the skew Brownian motion with drift and two semipermeable barriers. *Monte Carlo Methods and Applications*, 22(1):1–??, March 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-1/mcma-2016-0100/mcma-2016-0100.xml>.

Ding:2003:QMC

- [DMZ03] Jiu Ding, Dong Mao, and Aihui Zhou. A quasi Monte Carlo approach to piecewise linear Markov approximations of Markov operators. *Monte Carlo Methods and Applications*, 9(4):295–306, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-4/156939603322601932/156939603322601932.xml>.

Dubus:2010:ESP

- [DS10] Alain Dubus and Karl Sabelfeld. Editorial [selected papers from the Seventh IMACS Seminar on Monte Carlo methods]. *Monte Carlo Methods and Applications*, 16(3–4):195, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.021/mcma.2010.021.xml>. Held at the Université Libre de Bruxelles, Brussels, September 6–11, 2009.

Descombes:2001:RAO

- [DSGZ01] Xavier Descombes, Radu Stoica, Laurent Garcin, and Josiane Zerubia. A RJMCMC algorithm for object processes in image processing. *Monte Carlo Methods and Applications*, 7(1–2):149–156, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.149/mcma.2001.7.1-2.149.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Deaconu:2001:GCB

- [DT01] Madalina Deaconu and Etienne Tanré. A generalization of the connection between the additive and multiplicative solutions for the Smoluchowski’s coagulation equation. *Monte Carlo Methods and Applications*, 7(1–2):141–147, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic).

URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.141/mcma.2001.7.1-2.141.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Dimov:2022:SHE

- [DTS22] Ivan Dimov, Venelin Todorov, and Karl Sabelfeld. A study of highly efficient stochastic sequences for multidimensional sensitivity analysis. *Monte Carlo Methods and Applications*, 28(1):1–12, February 15, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2101/html>.

Evarest:2018:WDP

- [EBSY18] Emmanuel Evarest, Fredrik Berntsson, Martin Singull, and Xi-angfeng Yang. Weather derivatives pricing using regime switching model. *Monte Carlo Methods and Applications*, 24(1):13–27, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0002/mcma-2018-0002.xml>.

Ech-Chafiq:2021:ACV

- [ECLR21] Zineb El Filali Ech-Chafiq, Jérôme Lelong, and Adil Reghai. Automatic control variates for option pricing using neural networks. *Monte Carlo Methods and Applications*, 27(2):91–104, January 13, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2081/html>.

Egecioglu:2009:UGA

- [Eğe09] Ömer Egecioglu. Uniform generation of anonymous and neutral preference profiles for social choice rules. *Monte Carlo Methods and Applications*, 15(3):241–255, November 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-3/mcma.2009.014/mcma.2009.014.xml>.

Egorov:1997:IGM

- [Ego97] A. D. Egorov. On L^2 -isomorphic Gaussian models for non-Gaussian distributions. *Monte Carlo Methods and Applications*, 3(2):141–154, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-2/mcma.1997.3.2.141/mcma.1997.3.2.141.xml>.

Egorov:2007:AEF

- [Ego07] A. D. Egorov. Approximations for expectations of functionals of solutions to stochastic differential equations. *Monte Carlo Methods and Applications*, 13(4):275–285, November 20, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-4/mcma.2007.015/mcma.2007.015.xml>.

Egorov:2020:AFC

- [Ego20] Alexander Egorov. An approximate formula for calculating the expectations of functionals from random processes based on using the Wiener chaos expansion. *Monte Carlo Methods and Applications*, 26(4):285–292, October 7, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2074/html>.

Elkhechafi:2018:NHC

- [EHE18] Mariam Elkhechafi, Hanaa Hachimi, and Youssfi Elkettani. A new hybrid cuckoo search and firefly optimization. *Monte Carlo Methods and Applications*, 24(1):71–77, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0003/mcma-2018-0003.xml>.

Ermakov:2018:RRQ

- [EL18] Sergej M. Ermakov and Svetlana N. Leora. Remarks on randomization of quasi-random numbers. *Monte Carlo Methods and Applications*, 24(2):139–145, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0012/mcma-2018-0012.xml>.

Entacher:2004:NST

- [ELRU04] Karl Entacher, Gerold Laimer, Harald Röck, and Andreas Uhl. Normalization of the spectral test in high dimensions. *Monte Carlo Methods and Applications*, 10(3–4):265–274, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.265/mcma.2004.10.3-4.265.xml>.

ElHaddad:2010:DNM

- [ELV10] Rami El Haddad, Christian Lécot, and Gopalakrishnan Venkiteswaran. Diffusion in a nonhomogeneous medium: quasi-random walk on a lattice. *Monte Carlo Methods and Applications*, 16(3–4):211–230, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.009/mcma.2010.009.xml>.

Eichler:2011:CFM

- [ELZ11] Andreas Eichler, Gunther Leobacher, and Heidrun Zellinger. Calibration of financial models using quasi-Monte Carlo. *Monte Carlo Methods and Applications*, 17(2):99–131, June 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-2/mcma.2011.004/mcma.2011.004.xml>.

Egorov:2003:AEC

- [EM03] A. D. Egorov and V. B. Maljutin. Approximate evaluation of a class of functional integrals over space of functions taking values ± 1 . *Monte Carlo Methods and Applications*, 9(4):307–314, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-4/156939603322601941/156939603322601941.xml>.

Etoré:2013:ESO

- [ÉM13] Pierre Étoré and Miguel Martinez. Exact simulation of one-dimensional stochastic differential equations involving the local time at zero of the unknown process. *Monte Carlo Methods and Applications*, 19(1):41–??, March 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-1/mcma-2013-0002/mcma-2013-0002.xml>.

Egorov:2017:MCC

- [EM17] Alexander Egorov and Victor Maljutin. A method for the calculation of characteristics for the solution to stochastic differential equations. *Monte Carlo Methods and Applications*, 23(3):149–??, September 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-3/mcma-2017-0110/mcma-2017-0110.xml>.

Elkimakh:2020:HMM

- [EN20] Karima Elkimakh and Abdelaziz Nasroallah. Hidden Markov model with Markovian emission. *Monte Carlo Methods and Applications*, 26(4):303–313, August 11, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2072/html>.

Ermakov:2019:SSD

- [EP19] Sergej M. Ermakov and Anna A. Pogosian. On solving stochastic differential equations. *Monte Carlo Methods and Applications*, 25(2):155–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2038/mcma-2019-2038.xml>.

Ermakov:2006:QMC

- [ER06] S. M. Ermakov and A. Rukavishnikova. Quasi-Monte Carlo algorithms for solving linear algebraic equations. *Monte Carlo Methods and Applications*, 12(5–6):363–384, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329071/156939606779329071.xml>.

Ermakov:2011:VSM

- [Erm11] Sergej M. Ermakov. Variance of the simplest Monte Carlo estimators in the sign-changing case. *Monte Carlo Methods and Applications*, 17(4):411–417, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.017/mcma.2011.017.xml>.

Egorov:2010:AFE

- [ES10] A. Egorov and K. Sabelfeld. Approximate formulas for expectations of functionals of solutions to stochastic differential equations. *Monte Carlo Methods and Applications*, 16(2):95–127, July 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-2/mcma.2010.003/mcma.2010.003.xml>.

Englander:2011:CBR

- [ES11] János Engländer and Nándor Sieben. Critical branching random walk in an IID environment. *Monte Carlo Methods and Applications*, 17(2):169–193, June 2011. CODEN MCMAC6. ISSN

0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-2/mcma.2011.008/mcma.2011.008.xml>.

ElKhalidi:2017:TMD

- [ES17] Khaldoun El Khaldi and Elias G. Saleeby. On the tangent model for the density of lines and a Monte Carlo method for computing hyper-surface area. *Monte Carlo Methods and Applications*, 23(1):13–??, March 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-1/mcma-2017-0100/mcma-2017-0100.xml>.

ElKhalidi:2020:DLS

- [ES20] Khaldoun El Khaldi and Elias G. Saleeby. On the density of lines and Santalo’s formula for computing geometric size measures. *Monte Carlo Methods and Applications*, 26(4):315–323, August 5, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2071/html>.

Entacher:1998:LCG

- [EUW98] K. Entacher, A. Uhl, and S. Wegenkittl. Linear congruential generators for parallel Monte Carlo: the leap-frog case. *Monte Carlo Methods and Applications*, 4(1):1–15, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.1/mcma.1998.4.1.1.xml>.

Eibeck:2001:SAS

- [EW01] Andreas Eibeck and Wolfgang Wagner. Stochastic algorithms for studying coagulation dynamics and gelation phenomena. *Monte Carlo Methods and Applications*, 7(1–2):157–165, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.157/mcma.2001.7.1-2.157.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Ermakov:2002:MCD

- [EW02] Sergej M. Ermakov and Wolfgang Wagner. Monte Carlo difference schemes for the wave equation. *Monte Carlo Methods and Applications*, 8(1):1–29, 2002. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.1/mcma.2002.8.1.1.xml>.

Egorov:2004:AFI

- [EZ04] A. D. Egorov and A. V. Zherelo. Approximations of functional integrals with respect to measures generated by solutions of stochastic differential equations. *Monte Carlo Methods and Applications*, 10(3-4):257-264, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.257/mcma.2004.10.3-4.257.xml>.

Zakrad:2022:ESS

- [eZN22] Az eddine Zakrad and Abdelaziz Nasroallah. Estimation of steady-state quantities of an HMM with some rarely generated emissions. *Monte Carlo Methods and Applications*, 28(1):27-44, February 15, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2103/html>.

Fournier:2004:ESN

- [FG04] Nicolas Fournier and Jean-Sébastien Giet. Exact simulation of nonlinear coagulation processes. *Monte Carlo Methods and Applications*, 10(2):95-106, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303253/156939604777303253.xml>.

Field:2013:AFG

- [FGD13] Richard V. Field, Jr., Mircea Grigoriu, and Clark R. Dohrmann. An algorithm for on-the-fly generation of samples of non-stationary Gaussian processes based on a sampling theorem. *Monte Carlo Methods and Applications*, 19(2):143-??, July 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-2/mcma-2013-0004/mcma-2013-0004.xml>.

Figotin:2001:GQS

- [FGM⁺01] A. Figotin, A. Gordon, S. Molchanov, J. Quinn, and N. Stavrakas. Generalized quantum statistics and testing of randomizers with and without asymptotic assumptions. *Monte Carlo Methods and Applications*, 7(1-2):167-175, 2001. CODEN MCMAC6.

ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.167/mcma.2001.7.1-2.167.xml>.

Fort:2017:MDB

- [FGM17] Gersende Fort, Emmanuel Gobet, and Eric Moulines. MCMC design-based non-parametric regression for rare event. Application to nested risk computations. *Monte Carlo Methods and Applications*, 23(1):21–??, March 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-1/mcma-2017-0101/mcma-2017-0101.xml>.

Fernandez:2013:DBF

- [FHS13] Lexuri Fernández, Peter Hieber, and Matthias Scherer. Double-barrier first-passage times of jump-diffusion processes. *Monte Carlo Methods and Applications*, 19(2):107–??, July 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-2/mcma-2013-0005/mcma-2013-0005.xml>.

Fujita:2002:GVC

- [FIN02] Takahiko Fujita, Shunji Ito, and Syoiti Ninomiya. The generalized van der Corput sequence and its application to numerical integration. *Monte Carlo Methods and Applications*, 8(2):149–158, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.149/mcma.2002.8.2.149.xml>.

Fujita:2008:UDS

- [FKM08] Takahiko Fujita, Hiroshi Kaneko, and Shin Matsumoto. A uniformly distributed sequence on the ring of p -adic integers. *Monte Carlo Methods and Applications*, 14(4):303–310, November 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-4/mcma.2008.013/mcma.2008.013.xml>.

Faure:2010:IHS

- [FL10] Henri Faure and Christiane Lemieux. Improved Halton sequences and discrepancy bounds. *Monte Carlo Methods and Applications*, 16(3–4):231–250, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.008/mcma.2010.008.xml>.

Fournier:2001:MCA

- [FM01] Nicolas Fournier and Sylvie Méléard. Monte-Carlo approximations for 2D homogeneous Boltzmann equations without cutoff and for non Maxwell molecules. *Monte Carlo Methods and Applications*, 7(1-2):177–192, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.177/mcma.2001.7.1-2.177.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Fakhouri:2009:SMC

- [FN09] H. Fakhouri and A. Nasroallah. On the simulation of Markov chain steady-state distribution using CFTP algorithm. *Monte Carlo Methods and Applications*, 15(2):91–105, August 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-2/mcma.2009.005/mcma.2009.005.xml>.

Fischer:1999:ABM

- [FP99] Paul Fischer and Eckhard Platen. Applications of the balanced method to stochastic differential equations in filtering. *Monte Carlo Methods and Applications*, 5(1):19–38, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.19/mcma.1999.5.1.19.xml>.

Fort:2002:DSS

- [FP02] Jean-Claude Fort and Gilles Pagès. Decreasing step stochastic algorithms: a.s. behaviour of weighted empirical measures. *Monte Carlo Methods and Applications*, 8(3):237–270, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.237/mcma.2002.8.3.237.xml>.

Frikha:2012:QBR

- [FS12] Noufel Frikha and Abass Sagna. Quantization based recursive importance sampling. *Monte Carlo Methods and Applications*, 18(4):287–??, December 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-4/mcma-2012-0011/mcma-2012-0011.xml>.

Fukuyama:2000:PFA

- [FT00] Katsusi Fukuyama and Tetsuo Tomokuni. On pseudorandom functions and asymptotic distributions. *Monte Carlo Methods and Applications*, 6(3):167–174, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.167/mcma.2000.6.3.167.xml>.

Fukuyama:1996:RRS

- [Fuk96] Katsusi Fukuyama. Riesz–Raikov sums and Weyl transform. *Monte Carlo Methods and Applications*, 2(4):271–293, ??? 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.271/mcma.1996.2.4.271.xml>.

Fathi-Vajargah:2016:IMC

- [FVK16] Behrouz Fathi-Vajargah and Mohadeseh Kanafchian. Improved Markov chain Monte Carlo method for cryptanalysis substitution–transposition cipher. *Monte Carlo Methods and Applications*, 22(4):323–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0116/mcma-2016-0116.xml>.

Fathi-Vajargah:2017:IMC

- [FVK17] Behrouz Fathi-Vajargah and Mohadeseh Kanafchian. Improved Markov chain Monte Carlo method for cryptanalysis substitution–transposition cipher. *Monte Carlo Methods and Applications*, 23(2):147–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0108/mcma-2017-0108.xml>.

Grecksch:1999:ASH

- [GA99] W. Grecksch and V. V. Anh. Approximation of stochastic Hammerstein integral equation with fractional Brownian motion input. *Monte Carlo Methods and Applications*, 5(4):311–323, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-4/mcma.1999.5.4.311/mcma.1999.5.4.311.xml>.

Gabih:2005:OPS

- [GG05] Abdelali Gabih and Wilfried Grecksch. An ϵ -optimal portfolio with stochastic volatility. *Monte Carlo Methods and Applications*, 11(1):1–14, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027256/1569396054027256.xml>.

Gil:2006:RTP

- [GGP06] Manuel Gil, Gaston H. Gonnet, and Wesley P. Petersen. A repetition test for pseudo-random number generators. *Monte Carlo Methods and Applications*, 12(5–6):385–393, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329017/156939606779329017.xml>; <http://www.inf.ethz.ch/personal/gonnet/RepetitionTest.html>.

Grecksch:2000:PPA

- [GHT00] W. Grecksch, F. Heyde, and Chr. Tammer. Proximal point algorithm for an approximated stochastic optimal control problem. *Monte Carlo Methods and Applications*, 6(3):175–189, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.175/mcma.2000.6.3.175.xml>.

Gormin:2008:WVM

- [GK08] A. A. Gormin and Y. N. Kashtanov. The weighted variance minimization for options pricing. *Monte Carlo Methods and Applications*, 13(5–6):333–351, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.018/mcma.2007.018.xml>.

Giorgi:2017:LTW

- [GLP17] Daphné Giorgi, Vincent Lemaire, and Gilles Pagès. Limit theorems for weighted and regular multilevel estimators. *Monte Carlo Methods and Applications*, 23(1):43–??, March 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-1/mcma-2017-0102/mcma-2017-0102.xml>.

Gobet:2004:SMC

- [GM04] Emmanuel Gobet and Sylvain Maire. A spectral Monte Carlo method for the Poisson equation. *Monte Carlo Methods and Applications*, 10(3–4):275–285, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.275/mcma.2004.10.3-4.275.xml>.

Golyandina:1999:HBE

- [GN99] N. Golyandina and V. Nekrutkin. Homogeneous balance equations for measures: Errors of the stochastic solution. *Monte Carlo Methods and Applications*, 5(3):193–261, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-3/mcma.1999.5.3.193/mcma.1999.5.3.193.xml>.

Gerlovina:2005:ABL

- [GN05] V. Gerlovina and V. Nekrutkin. Asymptotical behavior of linear congruential generators. *Monte Carlo Methods and Applications*, 11(2):135–162, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-2/156939605777585971/156939605777585971.xml>.

Gobet:2001:ESW

- [Gob01] Emmanuel Gobet. Efficient schemes for the weak approximation of reflected diffusions. *Monte Carlo Methods and Applications*, 7(1–2):193–202, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.193/mcma.2001.7.1-2.193.xml>. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000).

Golyandina:2003:CLT

- [Gol03] N. Golyandina. Central Limit Theorem for (n, k) -particle processes solving balance equations. *Monte Carlo Methods and Applications*, 9(1):1–11, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587425/156939603322587425.xml>.

Golyandina:2004:CRS

- [Gol04] N. Golyandina. Convergence rate for spherical processes with shifted centres. *Monte Carlo Methods and Applications*, 10(3–4):287–296, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.287/mcma.2004.10.3-4.287.xml>.

Greslehner:2012:DHR

- [GP12] Julia Greslehner and Friedrich Pillichshammer. Discrepancy of higher rank polynomial lattice point sets. *Monte Carlo Methods and Applications*, 18(1):79–108, March 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-1/mcma-2012-0001/mcma-2012-0001.xml>.

Gur:2019:SBC

- [GP19] Sercan Gür and Klaus Pötzelberger. Sensitivity of boundary crossing probabilities of the Brownian motion. *Monte Carlo Methods and Applications*, 25(1):75–83, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2019-2031/mcma-2019-2031.xml>.

Grecksch:2008:QSP

- [GR08] Wilfried Grecksch and Christian Roth. A quasilinear stochastic partial differential equation driven by fractional white noise. *Monte Carlo Methods and Applications*, 13(5–6):353–367, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.019/mcma.2007.019.xml>.

Grigoriu:2010:SBM

- [Gri10] M. Grigoriu. A spectral-based Monte Carlo algorithm for generating samples of nonstationary Gaussian processes. *Monte Carlo Methods and Applications*, 16(2):143–165, July 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-2/mcma.2010.006/mcma.2010.006.xml>.

Grigoriu:2014:EMC

- [Gri14] Mircea Grigoriu. An efficient Monte Carlo solution for problems with random matrices. *Monte Carlo Methods and Applications*,

20(2):121–??, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2013-0021/mcma-2013-0021.xml>.

Grigoriu:2017:MCA

- [Gri17] Mircea Grigoriu. Monte Carlo algorithm for vector-valued Gaussian functions with preset component accuracies. *Monte Carlo Methods and Applications*, 23(3):165–??, September 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-3/mcma-2017-0112/mcma-2017-0112.xml>.

Guias:1997:MCA

- [Gui97] Flavius Guias. A Monte Carlo approach to the Smoluchowski equations. *Monte Carlo Methods and Applications*, 3(4):313–326, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-4/mcma.1997.3.4.313/mcma.1997.3.4.313.xml>.

Guias:1999:DSM

- [Gui99] Flavius Guias. A direct simulation method for the coagulation–fragmentation. Equations with multiplicative coagulation kernels. *Monte Carlo Methods and Applications*, 5(4):287–309, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-4/mcma.1999.5.4.287/mcma.1999.5.4.287.xml>.

Guias:2008:GBD

- [Gui08] Flavius Guias. Generalized Becker–Döring equations modeling the time evolution of a process of preferential attachment with fitness. *Monte Carlo Methods and Applications*, 14(2):151–170, July 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-2/mcma.2008.008/mcma.2008.008.xml>.

Gueron:2001:SEC

- [GZ01] Shay Gueron and Or Zuk. On Smoluchowski equations for coagulation processes with multiple absorbing states. *Monte Carlo Methods and Applications*, 7(1–2):203–211, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-1-2/mcma.2001.7.1-2.203/mcma.2001.7.1-2.203.xml>.

Habibi:2011:NAD

- [Hab11] Reza Habibi. A note on approximating distribution functions of cusum and cusumsq tests. *Monte Carlo Methods and Applications*, 17(1):1–10, March 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-1/mcma.2011.005/mcma.2011.005.xml>.

Habibi:2012:NNM

- [Hab12] Reza Habibi. A note on Newton’s method for system of stochastic differential equations. *Monte Carlo Methods and Applications*, 18(4):275–??, December 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-4/mcma-2012-0010/mcma-2012-0010.xml>.

Halton:2004:OQP

- [Hal04] John H. Halton. An outline of quasi-probability: Why quasi-Monte-Carlo methods are statistically valid and how their errors can be estimated statistically. *Monte Carlo Methods and Applications*, 10(3–4):183–196, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.183/mcma.2004.10.3-4.183.xml>.

Halton:2005:CQP

- [Hal05a] J. H. Halton. Corrigenda: “Quasi-probability. Why quasi-Monte-Carlo methods are statistically valid and how their errors can be estimated statistically” [Monte Carlo Methods Appl. **11** (2005), no. 3, 203–350; Cno. 2159755]. *Monte Carlo Methods and Applications*, 11(4):463, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438550/156939605777438550.xml>. See [Hal05b].

Halton:2005:QPW

- [Hal05b] John H. Halton. Quasi-probability. Why quasi-Monte-Carlo methods are statistically valid and how their errors can be estimated statistically. *Monte Carlo Methods and Applications*, 11(3):203–350, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/>

mcma.2005.11.issue-3/1569396054495130/1569396054495130.xml. See corrigenda [Hal05a].

Halton:2006:SMC

- [Hal06] John H. Halton. Sequential Monte Carlo techniques for solving non-linear systems. *Monte Carlo Methods and Applications*, 12(2):113–141, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-2/156939606777488879/156939606777488879.xml>.

Halton:2008:SMC

- [Hal08a] John H. Halton. Sequential Monte Carlo for linear systems — a practical summary. *Monte Carlo Methods and Applications*, 14(1):1–27, May 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-1/mcma.2008.001/mcma.2008.001.xml>.

Halton:2008:SAT

- [Hal08b] John H. Halton. Sigma-algebra theorems. *Monte Carlo Methods and Applications*, 14(2):171–189, July 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-2/mcma.2008.009/mcma.2008.009.xml>.

Halidias:2015:CPP

- [Hal15a] Nikolaos Halidias. Constructing positivity preserving numerical schemes for the two-factor CIR model. *Monte Carlo Methods and Applications*, 21(4):313–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0109/mcma-2015-0109.xml>.

Halidias:2015:NNS

- [Hal15b] Nikolaos Halidias. A new numerical scheme for the CIR process. *Monte Carlo Methods and Applications*, 21(3):245–??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-0101/mcma-2015-0101.xml>.

Halidias:2016:CBP

- [Hal16] Nikolaos Halidias. On the construction of boundary preserving numerical schemes. *Monte Carlo Methods and Applications*, 22

(4):277–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0113/mcma-2016-0113.xml>.

Halidias:2021:APM

- [Hal21] Nikolaos Halidias. On the absorption probabilities and mean time for absorption for discrete Markov chains. *Monte Carlo Methods and Applications*, 27(2):105–115, February 2, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2084/html>.

Harase:2016:SEL

- [Har16] Shin Harase. A search for extensible low-WAFOM point sets. *Monte Carlo Methods and Applications*, 22(4):349–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0119/mcma-2016-0119.xml>.

Harase:2019:CSS

- [Har19] Shin Harase. Comparison of Sobol’ sequences in financial applications. *Monte Carlo Methods and Applications*, 25(1):61–74, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2019-2029/mcma-2019-2029.xml>.

Hausenblas:2000:MCSb

- [Hau00a] Erika Hausenblas. Monte Carlo simulation of killed diffusion. *Monte Carlo Methods and Applications*, 6(4):263–295, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.263/mcma.2000.6.4.263.xml>.

Hausenblas:2000:MCSa

- [Hau00b] Erika Hausenblas. Monte Carlo simulation of reflected stochastic differential equations driven by Poisson random measures. *Monte Carlo Methods and Applications*, 6(1):1–14, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.1/mcma.2000.6.1.1.xml>.

Hausenblas:2000:NSU

- [Hau00c] Erika Hausenblas. A numerical scheme using excursion theory for simulating stochastic differential equations with reflection and local time at a boundary. *Monte Carlo Methods and Applications*, 6(2):81–103, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.81/mcma.2000.6.2.81.xml>.

Hssikou:2016:PCF

- [HBA16] Mohamed Hssikou, Jamal Baliti, and Mohammed Alaoui. The planar Couette flow with slip and jump boundary conditions in a microchannel. *Monte Carlo Methods and Applications*, 22(4):337–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0117/mcma-2016-0117.xml>.

Hssikou:2015:DMT

- [HBBA15] Mohamed Hssikou, Jamal Baliti, Yassir Bouzineb, and Mohammed Alaoui. DSMC method for a two-dimensional flow with a gravity field in a square cavity. *Monte Carlo Methods and Applications*, 21(1):59–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0009/mcma-2014-0009.xml>.

Heinrich:1995:VRM

- [Hei95] Stefan Heinrich. Variance reduction for Monte Carlo methods by means of deterministic numerical computation. *Monte Carlo Methods and Applications*, 1(4):251–277, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-4/mcma.1995.1.4.251/mcma.1995.1.4.251.xml>.

Heinrich:2004:PQA

- [Hei04] Stefan Heinrich. On the power of quantum algorithms for vector valued mean computation. *Monte Carlo Methods and Applications*, 10(3–4):297–310, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.297/mcma.2004.10.3-4.297.xml>.

Heinz:2008:RDS

- [Hei08] Stefan Heinz. Realizability of dynamic subgrid-scale stress models via stochastic analysis. *Monte Carlo Methods and Applications*, 14(4):311–329, November 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-4/mcma.2008.014/mcma.2008.014.xml>.

Heinz:2014:UQW

- [Hei14] Stefan Heinz. Uncertainty quantification of world population growth: A self-similar PDF model. *Monte Carlo Methods and Applications*, 20(4):261–??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-0005/mcma-2014-0005.xml>.

Hiderah:2020:AEM

- [Hid20] Kamal Hiderah. Approximation of Euler–Maruyama for one-dimensional stochastic differential equations involving the maximum process. *Monte Carlo Methods and Applications*, 26(1):33–??, March 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-2057/mcma-2020-2057.xml>.

Hwang:2014:FIK

- [HK14] Chi-Ok Hwang and Seung-Yeon Kim. Field-induced Kosterlitz–Thouless transition in critical triangular-lattice antiferromagnets. *Monte Carlo Methods and Applications*, 20(3):217–??, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2013-0027/mcma-2013-0027.xml>.

Hordosy:1998:IPK

- [HKHV98] G. Hordósy, A. Keresztúri, Cs. Hegedűs, and P. Vértes. Influence of the photoneutrons on the kinetics of beryllium reflected core of the Budapest Research Reactor. *Monte Carlo Methods and Applications*, 4(2):163–176, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.163/mcma.1998.4.2.163.xml>.

Hanousek:2012:IPJ

- [HKN12] Jan Hanousek, Evzen Kocenda, and Jan Novotný. The identification of price jumps. *Monte Carlo Methods and Applications*, 18(1): 53–77, March 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-1/mcma-2011-0019/mcma-2011-0019.xml>.

Hwang:2001:RDM

- [HMG01] Chi-Ok Hwang, Michael Mascagni, and James A. Given. Rapid diffusion Monte Carlo algorithms for fluid dynamic permeability. *Monte Carlo Methods and Applications*, 7(3–4):213–222, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.213/mcma.2001.7.3-4.213.xml>.

Hornthrop:2002:MCS

- [Hor02] David J. Hornthrop. Monte Carlo simulation of a random field model for transport. *Monte Carlo Methods and Applications*, 8(1):31–49, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.31/mcma.2002.8.1.31.xml>.

Huang:2007:ERQ

- [HPY07] M. L. Huang, M. Pollanen, and W. K. Yuen. An efficient randomized quasi-Monte Carlo algorithm for the Pareto distribution. *Monte Carlo Methods and Applications*, 13(1):1–20, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-1/mcma.2007.001/mcma.2007.001.xml>.

Heritage:2002:LIT

- [HR02] J. P. Heritage and L. C. G. Rogers. Large investors, takeovers, and the rule of law. *Monte Carlo Methods and Applications*, 8(4):357–370, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.357/mcma.2002.8.4.357.xml>.

Halidias:2022:NAS

- [HS22] Nikolaos Halidias and Ioannis S. Stamatiou. A note on the asymptotic stability of the semi-discrete method for stochastic differential equations. *Monte Carlo Methods and Applications*, 28(1): 13–25, February 15, 2022. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2102/html>.

Hamlin:2019:GEW

- [HTKM19] Preston Hamlin, W. John Thrasher, Walid Keyrouz, and Michael Mascagni. Geometry entrapment in walk-on-subdomains. *Monte Carlo Methods and Applications*, 25(4):329–??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2052/mcma-2019-2052.xml>.

Hoel:2014:IAA

- [HvSST14] Håkon Hoel, Erik von Schwerin, Anders Szepessy, and Raúl Tempone. Implementation and analysis of an adaptive multilevel Monte Carlo algorithm. *Monte Carlo Methods and Applications*, 20(1):1–??, March 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-1/mcma-2013-0014/mcma-2013-0014.xml>.

Imamura:2014:NSB

- [IIO14] Yuri Imamura, Yuta Ishigaki, and Toshiki Okumura. A numerical scheme based on semi-static hedging strategy. *Monte Carlo Methods and Applications*, 20(4):223–??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-0002/mcma-2014-0002.xml>.

Ivanov:2000:CSS

- [IK00] Vladimir M. Ivanov and Maxim L. Korenevski. On convergence of semi-statistical and projection-statistical methods for integral equations. *Monte Carlo Methods and Applications*, 6(4):297–322, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.297/mcma.2000.6.4.297.xml>.

Ichikawa:2004:DVC

- [IM04] Yuko Ichikawa and Makoto Mori. Discrepancy of van der Corput sequences generated by piecewise linear transformations. *Monte Carlo Methods and Applications*, 10(2):107–116, ??? 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303217/156939604777303217.xml>.

Imai:2013:CRN

- [Ima13] Junichi Imai. Comparison of random number generators via Fourier transform. *Monte Carlo Methods and Applications*, 19(3):237–259, September 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-0012/mcma-2013-0012.xml>.

Iddi:2017:ECM

- [IN17] Samuel Iddi and Esther O. Nwoko. Effect of covariate misspecifications in the marginalized zero-inflated Poisson model. *Monte Carlo Methods and Applications*, 23(2):111–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0106/mcma-2017-0106.xml>.

Izydorzcyk:2021:FBR

- [IOR21] Lucas Izydorzcyk, Nadia Oudjane, and Francesco Russo. A fully backward representation of semilinear PDEs applied to the control of thermostatic loads in power systems. *Monte Carlo Methods and Applications*, 27(4):347–371, October 21, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2095/html>.

Iglesias:2017:UBC

- [IP17] Emma M. Iglesias and Garry D. A. Phillips. The use of bias correction versus the jackknife when testing the mean reversion and long term mean parameters in continuous time models. *Monte Carlo Methods and Applications*, 23(3):159–??, September 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-3/mcma-2017-0111/mcma-2017-0111.xml>.

Jimenez:2010:SSE

- [JLH10] Edwin Jimenez, Nathan Lay, and M. Yousuff Hussaini. A systematic study of efficient sampling methods to quantify uncertainty in crack propagation and the Burgers equation. *Monte Carlo Methods and Applications*, 16(1):69–93, April 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-1/mcma.2010.002/mcma.2010.002.xml>.

Ji:2020:GVF

- [JML20] Hao Ji, Michael Mascagni, and Yaohang Li. Gaussian variant of Freivalds' algorithm for efficient and reliable matrix product verification. *Monte Carlo Methods and Applications*, 26(4):273–284, October 8, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2076/html>.

Jourdain:2007:ERM

- [JS07] Benjamin Jourdain and Mohamed Sbai. Exact retrospective Monte Carlo computation of arithmetic average Asian options. *Monte Carlo Methods and Applications*, 13(2):135–171, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-2/mcma.2007.008/mcma.2007.008.xml>. See erratum [JS10].

Jourdain:2010:EER

- [JS10] Benjamin Jourdain and Mohamed Sbai. Erratum: Exact retrospective Monte Carlo computation of arithmetic average Asian options [MR2338086]. *Monte Carlo Methods and Applications*, 16(2):191–193, July 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-2/mcma.2010.005/mcma.2010.005.xml>. See [JS07].

Jang:2019:ELS

- [JWK19] Hanbyeol Jang, Jian Wang, and Junseok Kim. Equity-linked security pricing and Greeks at arbitrary intermediate times using Brownian bridge. *Monte Carlo Methods and Applications*, 25(4):291–??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2048/mcma-2019-2048.xml>.

Kablukova:2005:IMN

- [Kab05] E. G. Kablukova. Investigation of methods of numerical integration with optimal convergence speed. *Monte Carlo Methods and Applications*, 11(4):397–406, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438587/156939605777438587.xml>.

Kanagawa:1995:EEE

- [Kan95] Shuya Kanagawa. Error estimations for the Euler–Maruyama approximate solutions of stochastic differential equations. *Monte Carlo Methods and Applications*, 1(3):165–171, ??? 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-3/mcma.1995.1.3.165/mcma.1995.1.3.165.xml>.

Kashtanov:2017:SMM

- [Kas17] Yuri Kashtanov. Stochastic mesh method for optimal stopping problems. *Monte Carlo Methods and Applications*, 23(2):121–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0107/mcma-2017-0107.xml>.

Kawai:2006:ISM

- [Kaw06] Reiichiro Kawai. An importance sampling method based on the density transformation of Lévy processes. *Monte Carlo Methods and Applications*, 12(2):171–186, ??? 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-2/156939606777488833/156939606777488833.xml>.

Kawai:2007:AMC

- [Kaw07] Reiichiro Kawai. Adaptive Monte Carlo variance reduction with two-time-scale stochastic approximation. *Monte Carlo Methods and Applications*, 13(3):197–217, August 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-3/mcma.2007.010/mcma.2007.010.xml>.

Khazen:1999:NVR

- [KD99] Michael Khazen and Arie Dubi. A note on variance reduction methods in Monte Carlo applications to systems engineering and reliability. *Monte Carlo Methods and Applications*, 5(4):345–374, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-4/mcma.1999.5.4.345/mcma.1999.5.4.345.xml>.

Khazen:2004:MCV

- [KD04] Michael Khazen and Arie Dubi. Monte Carlo variance reduction in applications to systems reliability using phase space splitting. *Monte Carlo Methods and Applications*, 10(2):117–128, ???

2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303226/156939604777303226.xml>.

Keller:2004:TSR

- [Kel04] Alexander Keller. Trajectory splitting by restricted replication. *Monte Carlo Methods and Applications*, 10(3-4):321-329, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.321/mcma.2004.10.3-4.321.xml>.

Khisamutdinov:2000:CBC

- [Khi00] A. I. Khisamutdinov. On connection between “continuous time” and “direct simulation” Monte Carlo methods for Boltzmann equation and on some new approximate methods. *Monte Carlo Methods and Applications*, 6(4):323-340, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.323/mcma.2000.6.4.323.xml>.

Kohatsu-Higa:1997:WRC

- [KHO97] Arturo Kohatsu-Higa and Shigeyoshi Ogawa. Weak rate of convergence for an Euler scheme of nonlinear SDE’s. *Monte Carlo Methods and Applications*, 3(4):327-345, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-4/mcma.1997.3.4.327/mcma.1997.3.4.327.xml>.

Kirillov:2009:ENF

- [KK09] A. A. Kirillov and I. A. Kirillov. The exponential-normal form and its application to ultra high energy cascades investigation. *Monte Carlo Methods and Applications*, 15(2):107-133, August 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-2/mcma.2009.006/mcma.2009.006.xml>.

Kozachenko:2013:LBT

- [KKS13] Yury Kozachenko, Oleksandr Kurchenko, and Olga Synyavska. Levy-Baxter theorems for one class of non-Gaussian random fields. *Monte Carlo Methods and Applications*, 19(3):171-??, September 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-0007/mcma-2013-0007.xml>.

Kharroubi:2014:NAF

- [KLP14] Idris Kharroubi, Nicolas Langrené, and Huyên Pham. A numerical algorithm for fully nonlinear HJB equations: An approach by control randomization. *Monte Carlo Methods and Applications*, 20(2): 145–??, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2013-0024/mcma-2013-0024.xml>.

Kurbanmuradov:2003:SLF

- [KLR⁺03] O. Kurbanmuradov, A. Levykin, U. Rannik, K. Sabelfeld, and T. Vesala. Stochastic Lagrangian footprint calculations over a surface with an abrupt change of roughness height. *Monte Carlo Methods and Applications*, 9(2):167–188, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-2/156939603322663330/156939603322663330.xml>.

Kharroubi:2021:DML

- [KLW21] Idris Kharroubi, Thomas Lim, and Xavier Warin. Discretization and machine learning approximation of BSDEs with a constraint on the Gains-process. *Monte Carlo Methods and Applications*, 27(1): 27–55, January 15, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2080/html>.

Komori:1995:SRT

- [KM95] Yoshio Komori and Taketomo Mitsui. Stable ROW-type weak scheme for stochastic differential equations. *Monte Carlo Methods and Applications*, 1(4):279–300, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-4/mcma.1995.1.4.279/mcma.1995.1.4.279.xml>.

Konakov:2002:ETE

- [KM02] Valentin Konakov and Enno Mammen. Edgeworth type expansions for Euler schemes for stochastic differential equations. *Monte Carlo Methods and Applications*, 8(3):271–285, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.271/mcma.2002.8.3.271.xml>.

Kawai:2011:EDS

- [KM11a] Reiichiro Kawai and Hiroki Masuda. Exact discrete sampling of finite variation tempered stable Ornstein–Uhlenbeck processes. *Monte Carlo Methods and Applications*, 17(3):279–300, September 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-3/mcma.2011.012/mcma.2011.012.xml>.

Kozachenko:2011:PLD

- [KM11b] Yu. V. Kozachenko and Yu. Yu. Mlavets. Probability of large deviations of sums of random processes from Orlicz space. *Monte Carlo Methods and Applications*, 17(2):155–168, June 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-2/mcma.2011.007/mcma.2011.007.xml>.

Kozachenko:2015:RAS

- [KM15] Yuriy V. Kozachenko and Yuriy Y. Mlavets. Reliability and accuracy in the space $L_p(T)$ for the calculation of integrals depending on a parameter by the Monte Carlo method. *Monte Carlo Methods and Applications*, 21(3):233–??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-0104/mcma-2015-0104.xml>.

Kolyukhin:2022:SGR

- [KM22] Dmitriy Kolyukhin and Alexander Minakov. Simulation of Gaussian random field in a ball. *Monte Carlo Methods and Applications*, 28(1):85–95, February 26, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2108/html>.

Karaivanova:2004:PQW

- [KMS04] Aneta Karaivanova, Michael Mascagni, and Nikolai A. Simonov. Parallel quasirandom walks on the boundary. *Monte Carlo Methods and Applications*, 10(3–4):311–319, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.311/mcma.2004.10.3-4.311.xml>.

Kosina:2004:SSD

- [KNS04] H. Kosina, M. Nedjalkov, and S. Selberherr. Solution of the space-dependent Wigner equation using a particle model. *Monte*

Carlo Methods and Applications, 10(3–4):359–368, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.359/mcma.2004.10.3-4.359.xml>.

Kolyukhin:2018:GSA

- [Kol18] Dmitriy Kolyukhin. Global sensitivity analysis for a stochastic flow problem. *Monte Carlo Methods and Applications*, 24(4):263–270, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2022/mcma-2018-2022.xml>.

Kolyukhin:2020:SMT

- [Kol20] Dmitriy Kolyukhin. Statistical modeling of three-dimensional fractal point sets with a given spatial probability distribution. *Monte Carlo Methods and Applications*, 26(3):245–252, July 16, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2066/html>.

Kolyukhin:2021:GSA

- [Kol21] Dmitriy Kolyukhin. Global sensitivity analysis of statistical models by double randomization method. *Monte Carlo Methods and Applications*, 27(4):341–346, October 27, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2096/html>.

Kurbanmuradov:2001:ARD

- [KOSY01] O. A. Kurbanmuradov, S. A. Orszag, K. K. Sabelfeld, and P. K. Yeung. Analysis of relative dispersion of two particles by Lagrangian stochastic models and DNS methods. *Monte Carlo Methods and Applications*, 7(3–4):245–263, ??? 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.245/mcma.2001.7.3-4.245.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Kubilius:2002:RWC

- [KP02] Kestutis Kubilius and Eckhard Platen. Rate of weak convergence of the Euler approximation for diffusion processes with jumps.

Monte Carlo Methods and Applications, 8(1):83–96, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.83/mcma.2002.8.1.83.xml>.

Kopylov:1996:MCM

- [KPSZ96] Yu. N. Kopylov, I. S. Postnova, V. A. Shpack, and G. S. Zinchenko. Monte Carlo modeling of radioactive fallout under land-based nuclear bursts. *Monte Carlo Methods and Applications*, 2(2):145–??, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.145/mcma.1996.2.2.145.xml>.

Kozachenko:2018:SGF

- [KPV18] Yuriy Kozachenko, Anatolii Pashko, and Olga Vasylyk. Simulation of generalized fractional Brownian motion in $C([0, T])$. *Monte Carlo Methods and Applications*, 24(3):179–192, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0016/mcma-2018-0016.xml>.

Kramer:2001:RSM

- [Kra01] Peter R. Kramer. A review of some Monte Carlo simulation methods for turbulent systems. *Monte Carlo Methods and Applications*, 7(3–4):229–243, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.229/mcma.2001.7.3-4.229.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Khan:2017:CBC

- [KRSJ17] Naushad Mamode Khan, Wasseem Rumjaun, Yuvraj Sunecher, and Vandna Jowaheer. Computing with bivariate COM-Poisson model under different copulas. *Monte Carlo Methods and Applications*, 23(2):131–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0103/mcma-2017-0103.xml>.

Kurbanmuradov:1999:DAM

- [KRSV99] O. Kurbanmuradov, U. Rannik, K. Sabelfeld, and T. Vesala. Direct and adjoint Monte Carlo algorithms for the footprint problem. *Monte Carlo Methods and Applications*, 5(2):85–111, 1999.

1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.85/mcma.1999.5.2.85.xml>.

Khislamutdinov:1995:MCF

- [KS95a] A. I. Khislamutdinov and L. L. Sidorenko. Monte Carlo fictitious collision algorithms for nonlinear Boltzmann equation. *Monte Carlo Methods and Applications*, 1(3):221–240, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-3/mcma.1995.1.3.221/mcma.1995.1.3.221.xml>.

Kurbanmuradov:1995:SLM

- [KS95b] O. A. Kurbanmuradov and K. K. Sabel'fel'd. Stochastic Lagrangian models of relative dispersion of a pair of fluid particles in turbulent flows. *Monte Carlo Methods and Applications*, 1(2):101–136, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-2/mcma.1995.1.2.101/mcma.1995.1.2.101.xml>.

Kanagawa:2000:SAR

- [KS00] S. Kanagawa and Y. Saisho. Strong approximation of reflecting Brownian motion using penalty method and its application to computer simulation. *Monte Carlo Methods and Applications*, 6(2):105–114, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.105/mcma.2000.6.2.105.xml>.

Kolodko:2001:SLM

- [KS01] A. A. Kolodko and K. K. Sabelfeld. Stochastic Lagrangian model for spatially inhomogeneous Smoluchowski equation governing coagulating and diffusing particles. *Monte Carlo Methods and Applications*, 7(3–4):223–228, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.223/mcma.2001.7.3-4.223.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Kolodko:2003:SPM

- [KS03] A. Kolodko and K. Sabelfeld. Stochastic particle methods for Smoluchowski coagulation equation: variance reduction and error

estimations. *Monte Carlo Methods and Applications*, 9(4):315–339, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-4/156939603322601950/156939603322601950.xml>.

Kolodko:2004:UBB

[KS04a] A. Kolodko and J. Schoenmakers. Upper bounds for Bermudan style derivatives. *Monte Carlo Methods and Applications*, 10(3–4):331–343, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.331/mcma.2004.10.3-4.331.xml>.

Kolyukhin:2004:SEM

[KS04b] Dmitry Kolyukhin and Karl Sabelfeld. Stochastic Eulerian model for the flow simulation in porous media. Unconfined aquifers. *Monte Carlo Methods and Applications*, 10(3–4):345–357, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.345/mcma.2004.10.3-4.345.xml>.

Kuzmin:2004:SMF

[KS04c] G. A. Kuzmin and O. N. Soboleva. Subgrid modeling of filtration in a porous medium with multiscale log-stable permeability. *Monte Carlo Methods and Applications*, 10(3–4):369–376, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.369/mcma.2004.10.3-4.369.xml>.

Kolyukhin:2005:SFS

[KS05] Dmitry Kolyukhin and Karl Sabelfeld. Stochastic flow simulation in 3D porous media. *Monte Carlo Methods and Applications*, 11(1):15–37, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027292/1569396054027292.xml>.

Kahl:2006:BMM

[KS06a] Christian Kahl and Henri Schurz. Balanced Milstein methods for ordinary SDEs. *Monte Carlo Methods and Applications*, 12(2):143–170, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/>

mcma.2006.12.issue-2/156939606777488842/156939606777488842.xml.

Kurbanmuradov:2006:EBP

- [KS06b] O. Kurbanmuradov and K. Sabelfeld. Exponential bounds for the probability deviations of sums of random fields. *Monte Carlo Methods and Applications*, 12(3-4):211–229, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705218/156939606778705218.xml>.

Kurbanmuradov:2006:SSF

- [KS06c] O. Kurbanmuradov and K. Sabelfeld. Stochastic spectral and Fourier-wavelet methods for vector Gaussian random fields. *Monte Carlo Methods and Applications*, 12(5-6):395–445, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329080/156939606779329080.xml>.

Kozachenko:2014:CHT

- [KS14] Yuriy V. Kozachenko and Mykola P. Sergiienko. The criterion of hypothesis testing on the covariance function of a Gaussian stochastic process. *Monte Carlo Methods and Applications*, 20(2):137–??, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2013-0023/mcma-2013-0023.xml>.

Kolyukhin:2015:SSP

- [KS15] Dmitriy Kolyukhin and Karl K. Sabelfeld. Stochastic small perturbation based simulation technique for solving isotropic elastostatics equations. *Monte Carlo Methods and Applications*, 21(2):153–??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0016/mcma-2014-0016.xml>.

Kong:2016:NPG

- [KS16] Rong Kong and Jerome Spanier. A new proof of geometric convergence for the adaptive generalized weighted analog sampling (GWAS) method. *Monte Carlo Methods and Applications*, 22(3):161–??, September 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-3/mcma-2016-0110/mcma-2016-0110.xml>.

Kloeden:2011:EPS

- [KSC11] Peter E. Kloeden and Carlos Sanz-Chacón. Efficient price sensitivity estimation of financial derivatives by weak derivatives. *Monte Carlo Methods and Applications*, 17(1):47–75, March 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-1/mcma.2011.001/mcma.2011.001.xml>.

Kurbanmuradov:1997:SLMb

- [KSK97] O. Kurbanmuradov, K. Sabelfeld, and D. Koluhin. Stochastic Lagrangian models for two-particle motion in turbulent flows. Numerical results. *Monte Carlo Methods and Applications*, 3(3):199–223, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-3/mcma.1997.3.3.199/mcma.1997.3.3.199.xml>.

Kabanikhin:2015:NSI

- [KSNS15] Sergey I. Kabanikhin, Karl K. Sabelfeld, Nikita S. Novikov, and Maxim A. Shishlenin. Numerical solution of an inverse problem of coefficient recovering for a wave equation by a stochastic projection methods. *Monte Carlo Methods and Applications*, 21(3):189–??, September 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-3/mcma-2015-0103/mcma-2015-0103.xml>.

Kablukova:2020:DVG

- [KSPZ20] Evgenia Kablukova, Karl Sabelfeld, Dmitrii Y. Protasov, and Konstantin S. Zhuravlev. Drift velocity in GaN semiconductors: Monte Carlo simulation and comparison with experimental measurements. *Monte Carlo Methods and Applications*, 26(4):263–271, October 30, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2077/html>.

Kurbanmuradov:2003:LSM

- [KSSV03] O. Kurbanmuradov, K. Sabelfeld, O. F. Smidts, and H. Vereecken. A Lagrangian stochastic model for the transport in statistically homogeneous porous media. *Monte Carlo Methods and Applications*, 9(4):341–366, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-4/156939603322601969/156939603322601969.xml>.

Karlsson:2011:TAG

- [KT11a] Jesper Karlsson and Raúl Tempone. Towards automatic global error control: Computable weak error expansion for the tau-leap method. *Monte Carlo Methods and Applications*, 17(3):233–278, September 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-3/mcma.2011.011/mcma.2011.011.xml>.

Kiessling:2011:DAL

- [KT11b] Jonas Kiessling and Raúl Tempone. Diffusion approximation of Lévy processes with a view towards finance. *Monte Carlo Methods and Applications*, 17(1):11–45, March 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-1/mcma.2011.003/mcma.2011.003.xml>.

Kurbanmuradov:1995:SMR

- [Kur95a] O. A. Kurbanmuradov. A 3D stochastic model of relative dispersion of particle pairs in local-isotropic turbulence. *Monte Carlo Methods and Applications*, 1(4):301–324, ??? 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-4/mcma.1995.1.4.301/mcma.1995.1.4.301.xml>.

Kurbanmuradov:1995:NLM

- [Kur95b] O. A. Kurbanmuradov. A new Lagrangian model of two-particle relative turbulent dispersion. *Monte Carlo Methods and Applications*, 1(2):83–100, ??? 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-2/mcma.1995.1.2.83/mcma.1995.1.2.83.xml>.

Kurbanmuradov:1997:SLMa

- [Kur97] O. A. Kurbanmuradov. Stochastic Lagrangian models for two-particle relative dispersion in high-Reynolds number turbulence. *Monte Carlo Methods and Applications*, 3(1):37–52, ??? 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.37/mcma.1997.3.1.37.xml>.

Kolodko:1997:CNT

- [KW97] Anastasya A. Kolodko and Wolfgang Wagner. Convergence of a Nanbu type method for the Smoluchowski equation. *Monte*

Carlo Methods and Applications, 3(4):255–273, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-4/mcma.1997.3.4.255/mcma.1997.3.4.255.xml>.

Kraft:2002:ESC

- [KW02] Markus Kraft and Wolfgang Wagner. An efficient stochastic chemistry approximation for the PDF transport equation. *Monte Carlo Methods and Applications*, 8(4):371–394, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.371/mcma.2002.8.4.371.xml>.

Lay:2018:IMM

- [LCRK18] Harold A. Lay, Zane Colgin, Viktor Reshniak, and Abdul Q. M. Khaliq. On the implementation of multilevel Monte Carlo simulation of the stochastic volatility and interest rate model using multi-GPU clusters. *Monte Carlo Methods and Applications*, 24(4):309–321, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2025/mcma-2018-2025.xml>.

Lejay:2001:WSS

- [Lej01] Antoine Lejay. Weak solution of semi-linear PDE, BSDE and homogenization. *Monte Carlo Methods and Applications*, 7(3–4):265–272, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.265/mcma.2001.7.3-4.265.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Lejay:2003:SDG

- [Lej03] Antoine Lejay. Simulating a diffusion on a graph. Application to reservoir engineering. *Monte Carlo Methods and Applications*, 9(3):241–255, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322729003/156939603322729003.xml>.

Lejay:2004:MCM

- [Lej04] Antoine Lejay. Monte Carlo methods for fissured porous media: a gridless approach. *Monte Carlo Methods and Applications*, 10(3–4):385–392, December 2004. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.385/mcma.2004.10.3-4.385.xml>.

Leobacher:2006:SSQ

- [Leo06] G. Leobacher. Stratified sampling and quasi-Monte Carlo simulation of Lévy processes. *Monte Carlo Methods and Applications*, 12(3–4):231–238, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705155/156939606778705155.xml>.

Levada:2016:IGS

- [Lev16] Alexandre L. Levada. Information geometry, simulation and complexity in Gaussian random fields. *Monte Carlo Methods and Applications*, 22(2):81–??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-0107/mcma-2016-0107.xml>.

Leydold:2004:STD

- [LH04] Josef Leydold and Wolfgang Hörmann. Smoothed transformed density rejection. *Monte Carlo Methods and Applications*, 10(3–4):393–401, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.393/mcma.2004.10.3-4.393.xml>.

Likhoded:1998:SAS

- [Lik98] N. A. Likhoded. Systolic arrays for the solution of systems of linear algebraic equations by Monte Carlo method. *Monte Carlo Methods and Applications*, 4(1):17–32, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.17/mcma.1998.4.1.17.xml>.

Lin:2006:CMS

- [Lin06] Ting Hsiang Lin. A comparison of model selection indices for nested latent class models. *Monte Carlo Methods and Applications*, 12(3–4):239–259, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705164/156939606778705164.xml>.

Lukka:2002:UGO

- [LK02] Tuomas J. Lukka and Janne V. Kujala. Using genetic operators to speed up Markov chain Monte Carlo integration. *Monte Carlo Methods and Applications*, 8(1):51–71, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.51/mcma.2002.8.1.51.xml>.

Lapeyre:2011:FAM

- [LL11] Bernard Lapeyre and Jérôme Lelong. A framework for adaptive Monte Carlo procedures. *Monte Carlo Methods and Applications*, 17(1):77–98, March 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-1/mcma.2011.002/mcma.2011.002.xml>.

Labart:2013:PAS

- [LL13] Céline Labart and Jérôme Lelong. A parallel algorithm for solving BSDEs. *Monte Carlo Methods and Applications*, 19(1):11–??, March 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-1/mcma-2013-0001/mcma-2013-0001.xml>.

Lee:2014:MAE

- [LL14] Seung-Hwan Lee and Eun-Joo Lee. A martingale approach to estimating confidence band with censored data. *Monte Carlo Methods and Applications*, 20(4):237–??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-0003/mcma-2014-0003.xml>.

Lee:2020:WLR

- [LL20] Seung-Hwan Lee and Eun-Joo Lee. A weighted log-rank test for comparing two survival curves. *Monte Carlo Methods and Applications*, 26(3):253–262, April 15, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2064/html>.

Lapeyre:2021:NNR

- [LL21] Bernard Lapeyre and Jérôme Lelong. Neural network regression for Bermudan option pricing. *Monte Carlo Methods and Applications*, 27(3):227–247, July 1, 2021. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2091/html>.

Bris:2012:MFP

- [LLLP12] Claude Le Bris, Tony Lelièvre, Mitchell Luskin, and Danny Perez. A mathematical formalization of the parallel replica dynamics. *Monte Carlo Methods and Applications*, 18(2):119–??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-0003/mcma-2012-0003.xml>.

LeBris:2016:SQS

- [LLM16] Claude Le Bris, Frédéric Legoll, and William Minvielle. Special quasirandom structures: A selection approach for stochastic homogenization. *Monte Carlo Methods and Applications*, 22(1):25–??, March 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-1/mcma-2016-0101/mcma-2016-0101.xml>.

Li:2005:GBQ

- [LM05] Yaohang Li and Michael Mascagni. Grid-based quasi-Monte Carlo applications. *Monte Carlo Methods and Applications*, 11(1):39–55, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027265/1569396054027265.xml>.

Lepingle:2004:ASM

- [LN04] Dominique Lepingle and Thi Thao Nguyen. Approximating and simulating multivalued stochastic differential equations. *Monte Carlo Methods and Applications*, 10(2):129–152, ??? 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303244/156939604777303244.xml>.

Li:2015:OSP

- [LNO15] Kai Li, Kaj Nyström, and Marcus Olofsson. Optimal switching problems under partial information. *Monte Carlo Methods and Applications*, 21(2):91–??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0013/mcma-2014-0013.xml>.

LeCavil:2018:MCA

- [LOR18] Anthony Le Cavil, Nadia Oudjane, and Francesco Russo. Monte-Carlo algorithms for a forward Feynman–Kac-type representation for semilinear nonconservative partial differential equations. *Monte Carlo Methods and Applications*, 24(1):55–70, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0005/mcma-2018-0005.xml>.

Lang:2011:FSG

- [LP11] Annika Lang and Jürgen Potthoff. Fast simulation of Gaussian random fields. *Monte Carlo Methods and Applications*, 17(3):195–214, September 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-3/mcma.2011.009/mcma.2011.009.xml>. See erratum [LP13].

Laruelle:2012:SAA

- [LP12] Sophie Laruelle and Gilles Pagès. Stochastic approximation with averaging innovation applied to finance. *Monte Carlo Methods and Applications*, 18(1):1–51, March 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-1/mcma-2011-0018/mcma-2011-0018.xml>.

Lang:2013:EFS

- [LP13] Annika Lang and Jürgen Potthoff. Erratum: Fast simulation of Gaussian random fields [Monte Carlo Methods Appl. **17** (2011), 195–214]. *Monte Carlo Methods and Applications*, 19(1):73–??, March 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-1/mcma-2013-0003/mcma-2013-0003.xml>. See [LP11].

Larcher:2003:AAO

- [LPT03] Gerhard Larcher, Martin Predota, and Robert F. Tichy. Arithmetic average options in the hyperbolic model. *Monte Carlo Methods and Applications*, 9(3):227–239, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322728996/156939603322728996.xml>.

Li:1997:ATE

- [LS97] Liming Li and Jerome Spanier. Approximation of transport equations by matrix equations and sequential sampling. *Monte Carlo Methods and Applications*, 3(3):171–198, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-3/mcma.1997.3.3.171/mcma.1997.3.3.171.xml>.

Lecot:2004:CQM

- [LT04] Christian Lécot and Bruno Tuffin. Comparison of quasi-Monte Carlo-based methods for simulation of Markov chains. *Monte Carlo Methods and Applications*, 10(3–4):377–384, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.377/mcma.2004.10.3-4.377.xml>.

Lecot:2008:QSS

- [LT08] C. Lécot and A. Tarhini. A quasi-stochastic simulation of the general dynamics equation for aerosols. *Monte Carlo Methods and Applications*, 13(5–6):369–388, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.020/mcma.2007.020.xml>.

Lesage:2001:CDM

- [LTD01] Stéphane Lesage, Jean-Yves Tourneret, and Petar M. Djurić. Classification of digital modulations using MCMC methods. *Monte Carlo Methods and Applications*, 7(3–4):273–282, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.273/mcma.2001.7.3-4.273.xml>.

Lambert:2010:GST

- [LW10] Tiffany A. Lambert and Paula A. Whitlock. Generalizing Sudoku to three dimensions. *Monte Carlo Methods and Applications*, 16(3–4):251–263, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.018/mcma.2010.018.xml>.

Liu:2018:BEO

- [LWC18] Baisen Liu, Liangliang Wang, and Jiguo Cao. Bayesian estimation of ordinary differential equation models when the likelihood has multiple local modes. *Monte Carlo Methods and Applications*, 24(2):117–127, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0010/mcma-2018-0010.xml>.

Makhotkin:2015:SRV

- [Mak15] Oleg A. Makhotkin. Simulation of random variates with the Morgenstern distribution. *Monte Carlo Methods and Applications*, 21(4):325–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0107/mcma-2015-0107.xml>.

Malyutin:2007:AMV

- [Mal07] V. Malyutin. On approximation of matrix valued functional integrals. *Monte Carlo Methods and Applications*, 13(4):287–298, November 20, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-4/mcma.2007.016/mcma.2007.016.xml>.

Mantalos:2003:BBG

- [Man03] Panagiotis Mantalos. Bootstrapping the Breusch–Godfrey autocorrelation test for a single equation dynamic model: Bootstrapping the restricted vs. unrestricted model. *Monte Carlo Methods and Applications*, 9(3):257–269, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322729012/156939603322729012.xml>.

Marxen:2010:MMC

- [Mar10] Henning Marxen. The multilevel Monte Carlo method used on a Lévy driven SDE. *Monte Carlo Methods and Applications*, 16(2):167–190, July 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-2/mcma.2010.007/mcma.2010.007.xml>.

Mathe:1999:NIU

- [Mat99] Peter Mathé. Numerical integration using Markov chains. *Monte Carlo Methods and Applications*, 5(4):325–343, 1999. CO-

DEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-4/mcma.1999.5.4.325/mcma.1999.5.4.325.xml>.

Mansor:2006:PRM

- [MBK06] Siti Nurleena Abu Mansor, Adam Baharum, and Anton Abdulbasah Kamil. Portfolio resampling in Malaysian equity market. *Monte Carlo Methods and Applications*, 12(3–4):261–269, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705146/156939606778705146.xml>.

Mascagni:2004:SHS

- [MC04] Michael Mascagni and Hongmei Chi. On the scrambled Halton sequence. *Monte Carlo Methods and Applications*, 10(3–4):435–442, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.435/mcma.2004.10.3-4.435.xml>.

Marozzi:2020:ITP

- [MC20] Marco Marozzi and Shovan Chowdhury. An index of teaching performance based on students' feedback. *Monte Carlo Methods and Applications*, 26(2):83–91, April 15, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2059/html>.

McLeish:2011:GMD

- [McL11] Don McLeish. A general method for debiasing a Monte Carlo estimator. *Monte Carlo Methods and Applications*, 17(4):301–315, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.013/mcma.2011.013.xml>.

Muller:2020:NNA

- [MDMS20] Christian Müller, Holger Diedam, Thomas Mrziglod, and Andreas Schuppert. A neural network assisted Metropolis adjusted Langevin algorithm. *Monte Carlo Methods and Applications*, 26(2):93–111, April 15, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2060/html>.

Missov:2009:ISP

- [ME09] Trifon I. Missov and Sergey M. Ermakov. On importance sampling in the problem of global optimization. *Monte Carlo Methods and Applications*, 15(2):135–144, August 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-2/mcma.2009.007/mcma.2009.007.xml>.

Makarov:2010:ESB

- [MG10] Roman N. Makarov and Devin Glew. Exact simulation of Bessel diffusions. *Monte Carlo Methods and Applications*, 16(3–4):283–306, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.010/mcma.2010.010.xml>.

Mascagni:2012:PRN

- [MH12] Michael Mascagni and Lin-Yee Hin. Parallel random number generators in Monte Carlo derivative pricing: An application-based test. *Monte Carlo Methods and Applications*, 18(2):161–??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-0005/mcma-2012-0005.xml>.

Mascagni:2013:PPR

- [MH13] Michael Mascagni and Lin-Yee Hin. Parallel pseudo-random number generators: A derivative pricing perspective with the Heston stochastic volatility model. *Monte Carlo Methods and Applications*, 19(2):77–??, July 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-2/mcma-2013-0006/mcma-2013-0006.xml>.

Minier:2001:PAT

- [Min01] Jean-Pierre Minier. Probabilistic approach to turbulent two-phase flows modelling and simulation: theoretical and numerical issues. *Monte Carlo Methods and Applications*, 7(3–4):295–310, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.295/mcma.2001.7.3-4.295.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Missov:2007:IEU

- [Mis07] Trifon I. Missov. Integral evaluation using the Δ^2 -distribution. Simulation and illustration. *Monte Carlo Methods and Applications*, 13(3):219–225, August 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-3/mcma.2007.011/mcma.2007.011.xml>.

Mosbach:2006:ESO

- [MK06] S. Mosbach and M. Kraft. Explicit stochastic ODE solution methods applied to high-temperature combustion. *Monte Carlo Methods and Applications*, 12(1):19–45, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-1/156939606776886670/156939606776886670.xml>.

Mascagni:2001:QMC

- [MKL01] Michael Mascagni, Aneta Karaivanova, and Yaohang Li. A quasi-Monte Carlo method for elliptic boundary value problems. *Monte Carlo Methods and Applications*, 7(3–4):283–293, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.283/mcma.2001.7.3-4.283.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Meglinsky:2000:AMC

- [MM00] I. V. Meglinsky and S. J. Matcher. The application of the Monte Carlo technique for estimation of the detector depth sensitivity for the skin oxygenation measurements. *Monte Carlo Methods and Applications*, 6(1):15–25, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.15/mcma.2000.6.1.15.xml>.

Mori:2012:DSG

- [MM12] Makoto Mori and Masaki Mori. Dynamical system generated by algebraic method and low discrepancy sequences. *Monte Carlo Methods and Applications*, 18(4):327–??, December 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-4/mcma-2012-0012/mcma-2012-0012.xml>.

Malekzadeh:2020:CCI

- [MM20] Ahad Malekzadeh and Seyed Mahdi Mahmoudi. Constructing a confidence interval for the ratio of normal distribution quantiles. *Monte Carlo Methods and Applications*, 26(4):325–334, August 5, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2070/html>.

mongaMade:2004:AAM

- [mMSD04] M. Magolu monga Made, O. F. Smidts, and A. Dubus. Adaptive adjoint Monte Carlo simulation for the uncertainty. *Monte Carlo Methods and Applications*, 10(3–4):403–413, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.403/mcma.2004.10.3-4.403.xml>.

Mori:1998:LDS

- [Mor98] Makoto Mori. Low discrepancy sequences generated by piecewise linear maps. *Monte Carlo Methods and Applications*, 4(2):141–162, ??? 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.141/mcma.1998.4.2.141.xml>.

Mori:1999:DSG

- [Mor99] Makoto Mori. Discrepancy of sequences generated by piecewise monotone maps. *Monte Carlo Methods and Applications*, 5(1):55–68, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.55/mcma.1999.5.1.55.xml>.

Mori:2002:CTD

- [Mor02] Makoto Mori. Construction of two dimensional low discrepancy sequences. *Monte Carlo Methods and Applications*, 8(2):159–169, ??? 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.159/mcma.2002.8.2.159.xml>.

Mori:2004:DSG

- [Mor04] Makoto Mori. Discrepancy of sequences generated by dynamical system. *Monte Carlo Methods and Applications*, 10(3–4):455–459, December 2004. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.455/mcma.2004.10.3-4.455.xml>.

Mori:2005:CTD

- [Mor05] Makoto Mori. Construction of three-dimensional low discrepancy sequences. *Monte Carlo Methods and Applications*, 11(2):163–174, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-2/156939605777585962/156939605777585962.xml>.

Mori:2008:SPF

- [Mor08] Makoto Mori. Spectra of Perron–Frobenius operator and new construction of two dimensional low discrepancy sequences. *Monte Carlo Methods and Applications*, 14(1):53–74, May 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-1/mcma.2008.003/mcma.2008.003.xml>.

Moskvin:2002:MTR

- [MP02] Vadim Moskvin and Lech Papiez. Method of trajectory rotation as a Monte Carlo variance reduction technique. *Monte Carlo Methods and Applications*, 8(3):287–298, ??? 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.287/mcma.2002.8.3.287.xml>.

Maire:2012:RED

- [MP12] Sylvain Maire and Cyril Prissette. A restarted estimation of distribution algorithm for solving sudoku puzzles. *Monte Carlo Methods and Applications*, 18(2):147–??, June 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-2/mcma-2012-0004/mcma-2012-0004.xml>.

Minier:2003:WFS

- [MPC03] Jean-Pierre Minier, Eric Peirano, and Sergio Chibbaro. Weak first- and second-order numerical schemes for stochastic differential equations appearing in Lagrangian two-phase flow modeling. *Monte Carlo Methods and Applications*, 9(2):93–133, ??? 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-2/156939603322663312/156939603322663312.xml>.

Marseguerra:2004:NMT

- [MPZP04] M. Marseguerra, E. Padovani, E. Zio, and F. Giacobbo E. Patelli. A nuclear measurement technique of water penetration in concrete barriers. *Monte Carlo Methods and Applications*, 10(3–4): 415–422, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.415/mcma.2004.10.3-4.415.xml>.

Mascagni:2014:HPC

- [MQH14] Michael Mascagni, Yue Qiu, and Lin-Yee Hin. High performance computing in quantitative finance: A review from the pseudo-random number generator perspective. *Monte Carlo Methods and Applications*, 20(2):101–120, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2013-0020/mcma-2013-0020.xml>.

Mazzolo:2004:MCS

- [MR04] Alain Mazzolo and Benoît Roesslinger. Monte-Carlo simulation of the chord length distribution function across convex bodies, non-convex bodies and random media. *Monte Carlo Methods and Applications*, 10(3–4):443–454, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.443/mcma.2004.10.3-4.443.xml>.

Metzler:2014:RES

- [MS14] Adam Metzler and Alexandre Scott. Rare event simulation for diffusion processes via two-stage importance sampling. *Monte Carlo Methods and Applications*, 20(2):77–??, June 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-2/mcma-2013-0019/mcma-2013-0019.xml>.

Matoussi:2016:NCB

- [MS16] Anis Matoussi and Wissal Sabbagh. Numerical computation for backward doubly SDEs with random terminal time. *Monte Carlo Methods and Applications*, 22(3):229–??, September 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-3/mcma-2016-0111/mcma-2016-0111.xml>.

Maire:2008:SNS

- [MT08] Sylvain Maire and Etienne Tanré. Some new simulations schemes for the evaluation of Feynman–Kac representations. *Monte Carlo Methods and Applications*, 14(1):29–51, May 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-1/mcma.2008.002/mcma.2008.002.xml>.

Maire:2013:MCA

- [MT13] Sylvain Maire and Etienne Tanré. Monte Carlo approximations of the Neumann problem. *Monte Carlo Methods and Applications*, 19(3):201–??, September 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-0010/mcma-2013-0010.xml>.

Muller:2018:MCM

- [MWMS18] Christian Müller, Fabian Weysser, Thomas Mrziglod, and Andreas Schuppert. Markov-Chain Monte-Carlo methods and non-identifiabilities. *Monte Carlo Methods and Applications*, 24(3):203–214, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0018/mcma-2018-0018.xml>.

Mascagni:2009:SSS

- [MY09] Michael Mascagni and Haohai Yu. Scrambled Sobol’ sequences via permutation. *Monte Carlo Methods and Applications*, 15(4):311–332, December 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-4/mcma.2009.017/mcma.2009.017.xml>.

Marseguerra:1998:WUF

- [MZ98] M. Marseguerra and E. Zio. Weight updating in forced Monte Carlo approach to dynamic PSA. *Monte Carlo Methods and Applications*, 4(4):359–373, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-4/mcma.1998.4.4.359/mcma.1998.4.4.359.xml>.

Marseguerra:2004:SAR

- [MZB04] Mario Marseguerra, Enrico Zio, and Francesco Bosi. System availability and reliability analysis by direct Monte Carlo with

biasing. *Monte Carlo Methods and Applications*, 10(3–4):423–434, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.423/mcma.2004.10.3-4.423.xml>.

Nadarajah:2007:CTE

- [Nad07] Saralees Nadarajah. Comparison of time-to-event data for clinical trials. *Monte Carlo Methods and Applications*, 13(1):21–35, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-1/mcma.2007.002/mcma.2007.002.xml>.

Nadarajah:2008:CPP

- [Nad08a] Saralees Nadarajah. Computing percentage points of the largest among Student's t random variables. *Monte Carlo Methods and Applications*, 14(1):75–84, May 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-1/mcma.2008.004/mcma.2008.004.xml>.

Nadarajah:2008:SDG

- [Nad08b] Saralees Nadarajah. Skewed distributions generated by the Student's t kernel. *Monte Carlo Methods and Applications*, 13(5–6):389–404, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.021/mcma.2007.021.xml>.

Nakao:1997:EEL

- [Nak97] Hajime Nakao. Exact expression of Lagrangian velocity autocorrelation function in isotropic homogeneous turbulence. *Monte Carlo Methods and Applications*, 3(3):225–240, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-3/mcma.1997.3.3.225/mcma.1997.3.3.225.xml>.

Nakao:1998:TDE

- [Nak98] Hajime Nakao. Time dependence of Eulerian velocity correlation tensor spectrum in isotropic homogeneous turbulence. *Monte Carlo Methods and Applications*, 4(2):113–125, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.113/mcma.1998.4.2.113.xml>.

Nedjalkov:2004:OSM

- [NAKS04] M. Nedjalkov, E. Atanassov, H. Kosina, and S. Selberherr. Operator-split method for variance reduction in stochastic solutions of the Wigner equation. *Monte Carlo Methods and Applications*, 10(3–4):461–468, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.461/mcma.2004.10.3-4.461.xml>.

Naono:1995:CCN

- [Nao95] Ken Naono. Comparative computations of non-parametric density estimation between some kernel method and the wavelet method. *Monte Carlo Methods and Applications*, 1(2):147–163, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-2/mcma.1995.1.2.147/mcma.1995.1.2.147.xml>.

Nasroallah:2019:KDF

- [NB19] Abdelaziz Nasroallah and Mohamed Yasser Bounnite. A kind of dual form for coupling from the past algorithm, to sample from Markov chain steady-state probability. *Monte Carlo Methods and Applications*, 25(4):317–??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2050/mcma-2019-2050.xml>.

Nagy:2020:MMC

- [NEBW20] Shady Ahmed Nagy, Mohamed A. El-Beltagy, and Mohamed Wafa. Multilevel Monte Carlo by using the Halton sequence. *Monte Carlo Methods and Applications*, 26(3):193–203, April 17, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2065/html>.

Nekrutkin:2003:KPS

- [Nek03] V. Nekrutkin. Kac particle systems with free motion and equations of Boltzmann type. *Monte Carlo Methods and Applications*, 9(1):13–25, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587434/156939603322587434.xml>. ■

Nekrutkin:2016:CBF

- [Nek16] Vladimir Nekrutkin. On the complexity of binary floating point pseudorandom generation. *Monte Carlo Methods and Applications*, 22(2):109–??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-0105/mcma-2016-0105.xml>.

Nekrutkin:2020:BDP

- [Nek20] Vladimir Nekrutkin. Binary decompositions of probability densities and random-bit simulation. *Monte Carlo Methods and Applications*, 26(2):163–169, April 17, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2063/html>.

Newton:2001:ANF

- [New01] Nigel J. Newton. Approximations for nonlinear filters based on quantisation. *Monte Carlo Methods and Applications*, 7(3–4):311–320, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.311/mcma.2001.7.3-4.311.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Ngnepieba:2006:OCS

- [NHD06] Pierre Ngnepieba, M. Y. Hussaini, and Laurent Debreu. Optimal control and stochastic parameter estimation. *Monte Carlo Methods and Applications*, 12(5–6):461–476, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329062/156939606779329062.xml>.

Ninomiya:2003:PSM

- [Nin03] Syoiti Ninomiya. A partial sampling method applied to the Kusuoka approximation. *Monte Carlo Methods and Applications*, 9(1):27–38, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587443/156939603322587443.xml>.

Nadarajah:2006:DSR

- [NK06] Saralees Nadarajah and Samuel Kotz. Determination of software reliability based on multivariate exponential, Lomax and Weibull

models. *Monte Carlo Methods and Applications*, 12(5–6):447–459, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329035/156939606779329035.xml>.

Nguyen:2016:ARM

- [Nk16] Nguyet Nguyen and Giray kten. The acceptance–rejection method for low-discrepancy sequences. *Monte Carlo Methods and Applications*, 22(2):133–??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-0104/mcma-2016-0104.xml>.

Nilsson:2004:FBM

- [NMH04] Hans-Erik Nilsson, Antonio Martinez, and Mats Hjelm. Full band Monte Carlo simulation — beyond the semiclassical approach. *Monte Carlo Methods and Applications*, 10(3–4):481–490, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.481/mcma.2004.10.3-4.481.xml>.

Ngo:2009:CLT

- [NO09a] Hoang-Long Ngo and Shigeyoshi Ogawa. A central limit theorem for the functional estimation of the spot volatility. *Monte Carlo Methods and Applications*, 15(4):353–380, December 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-4/mcma.2009.019/mcma.2009.019.xml>.

Nystrom:2009:MCA

- [NÖ09b] Kaj Nyström and Thomas Önskog. On Monte Carlo algorithms applied to Dirichlet problems for parabolic operators in the setting of time-dependent domains. *Monte Carlo Methods and Applications*, 15(1):11–47, May 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-1/mcma.2009.002/mcma.2009.002.xml>.

Nekrutkin:2004:TVS

- [NP04a] V. Nekrutkin and P. Potapov. Two variants of a stochastic Euler method for homogeneous balance differential equations. *Monte Carlo Methods and Applications*, 10(3–4):469–479, December 2004.

CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.469/mcma.2004.10.3-4.469.xml>.

Novak:2004:CTA

- [NP04b] Erich Novak and Harald Pfeiffer. Coin tossing algorithms for integral equations and tractability. *Monte Carlo Methods and Applications*, 10(3-4):491–498, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.491/mcma.2004.10.3-4.491.xml>.

Nieto:2006:MCS

- [NPM⁺06] F. J. Rodríguez Nieto, M. A. Pasquale, M. E. Martins, F. A. Bareilles, and A. J. Arvia. Monte Carlo simulations of solid 2D phase growth on 1D solid substrates with square-wave surface diffusion. Influence of hole design and depositing particle surface diffusion. *Monte Carlo Methods and Applications*, 12(3-4):271–289, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-3/156939606778705209/156939606778705209.xml>.

Nekrutkin:2002:PCK

- [NR02] V. Nekrutkin and K. Romkin. Propagation of chaos for Kac particle systems. *Monte Carlo Methods and Applications*, 8(3):299–315, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-3/mcma.2002.8.3.299/mcma.2002.8.3.299.xml>.

Nekrutkin:2007:AAO

- [NS07] V. Nekrutkin and M. Samakhova. Admissible and asymptotically optimal linear congruential generators. *Monte Carlo Methods and Applications*, 13(3):227–244, August 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-3/mcma.2007.012/mcma.2007.012.xml>.

Nekrutkin:2009:STS

- [NS09] V. Nekrutkin and R. Sabitov. Spectral test and spectral distance for multiplicative generators with moduli 2^p . *Monte Carlo Methods and Applications*, 15(1):1–10, May 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (elec-

tronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-1/mcma.2009.001/mcma.2009.001.xml>.

Nekrutkin:1997:AEE

- [NT97] V. Nekrutkin and N. Tur. Asymptotic expansions and estimators with small bias for Nanbu processes. *Monte Carlo Methods and Applications*, 3(1):1–35, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.1/mcma.1997.3.1.1.xml>.

Nakagawa:2021:MCS

- [NT21] Takuya Nakagawa and Akihiro Tanaka. On a Monte Carlo scheme for some linear stochastic partial differential equations. *Monte Carlo Methods and Applications*, 27(2):169–193, April 24, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2088/html>.

Nedjalkov:2007:MIB

- [NVDA07] M. Nedjalkov, D. Vasileska, I. Dimov, and G. Arsov. Mixed initial-boundary value problem in particle modeling of microelectronic devices. *Monte Carlo Methods and Applications*, 13(4):299–331, November 20, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-4/mcma.2007.017/mcma.2007.017.xml>.

Nguyen:2018:QMC

- [NXÖ18] Nguyet Nguyen, Linlin Xu, and Giray Ökten. A quasi-Monte Carlo implementation of the ziggurat method. *Monte Carlo Methods and Applications*, 24(2):93–99, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0008/mcma-2018-0008.xml>.

Naito:2019:SOD

- [NY19a] Riu Naito and Toshihiro Yamada. A second-order discretization for forward-backward SDEs using local approximations with Malliavin calculus. *Monte Carlo Methods and Applications*, 25(4):341–??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2053/mcma-2019-2053.xml>.

Naito:2019:TOW

- [NY19b] Riu Naito and Toshihiro Yamada. A third-order weak approximation of multidimensional Itô stochastic differential equations. *Monte Carlo Methods and Applications*, 25(2):97–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2036/mcma-2019-2036.xml>.

Neuenkirch:2009:AED

- [NZ09] Andreas Neuenkirch and Henryk Zähle. Asymptotic error distribution of the Euler method for SDEs with non-Lipschitz coefficients. *Monte Carlo Methods and Applications*, 15(4):333–351, December 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-4/mcma.2009.018/mcma.2009.018.xml>.

Okten:2009:CPP

- [ÖG09] Giray Ökten and Michael Gnewuch. Correction of a proof in “A probabilistic result on the discrepancy of a hybrid-Monte Carlo sequence and applications” [Cno. 1434421]. *Monte Carlo Methods and Applications*, 15(2):169–172, August 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-2/mcma.2009.010/mcma.2009.010.xml>. See [Ökt96].

Ogawa:1996:RRP

- [Oga96] Shigeyoshi Ogawa. On a robustness of the random particle method. *Monte Carlo Methods and Applications*, 2(3):175–189, ??? 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-3/mcma.1996.2.3.175/mcma.1996.2.3.175.xml>. See erratum [Oga97].

Ogawa:1997:EAR

- [Oga97] Shigeyoshi Ogawa. Erratum to the article: “On a robustness of the random particle method” [Monte Carlo Methods Appl. **2** (1996), no. 3, 175–189; MR1414863 (97j:65008)]. *Monte Carlo Methods and Applications*, 3(1):83–??, ??? 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.83/mcma.1997.3.1.83.xml>. See [Oga96].

Ogawa:2001:CSC

- [Oga01] Shigeyoshi Ogawa. On a class of SPDEs called Brownian particle equation — model for nonlinear diffusions. *Monte Carlo Methods and Applications*, 7(3–4):321–328, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.321/mcma.2001.7.3-4.321.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Ogawa:2008:RTS

- [Oga08] Shigeyoshi Ogawa. Real-time scheme for the volatility estimation in the presence of microstructure noise. *Monte Carlo Methods and Applications*, 14(4):331–342, November 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-4/mcma.2008.015/mcma.2008.015.xml>.

Okten:1996:PRD

- [Ökt96] Giray Ökten. A probabilistic result on the discrepancy of a hybrid-Monte Carlo sequence and applications. *Monte Carlo Methods and Applications*, 2(4):255–270, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.255/mcma.1996.2.4.255.xml>. See correction [ÖG09].

Olla:2001:DBI

- [Oll01] Stefano Olla. Diffusive behavior of interacting particle systems. *Monte Carlo Methods and Applications*, 7(3–4):329–338, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.329/mcma.2001.7.3-4.329.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Ongaro:1999:MCS

- [ONZ99] C. Ongaro, U. Nastasi, and A. Zanini. Monte Carlo simulation of the photo-neutron production in the high- Z components of radiotherapy linear accelerators. *Monte Carlo Methods and Applications*, 5(1):69–79, 1999. CODEN MCMAC6. ISSN

0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.69/mcma.1999.5.1.69.xml>.

Ogihara:2003:DSA

- [OO03] Shuhei Ogihara and Shigeyoshi Ogawa. On a discrete stochastic approximation and its application to data analysis. *Monte Carlo Methods and Applications*, 9(1):39–50, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587452/156939603322587452.xml>.

Osada:2001:TPI

- [Osa01] Hirofumi Osada. Tagged particles of interacting Brownian motions with skew symmetric drifts. *Monte Carlo Methods and Applications*, 7(3–4):339–348, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.339/mcma.2001.7.3-4.339.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Ogawa:2007:RTS

- [OW07] Shigeyoshi Ogawa and Koji Wakayama. On a real-time scheme for the estimation of volatility. *Monte Carlo Methods and Applications*, 13(2):99–116, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-2/mcma.2007.006/mcma.2007.006.xml>.

Owen:2006:WHQ

- [Owe06] Art B. Owen. On the Warnock–Halton quasi-standard error. *Monte Carlo Methods and Applications*, 12(1):47–54, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-1/156939606776886652/156939606776886652.xml>.

Okano:2019:CVM

- [OY19] Yusuke Okano and Toshihiro Yamada. A control variate method for weak approximation of SDEs via discretization of numerical error of asymptotic expansion. *Monte Carlo Methods and Applications*, 25(3):239–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL

<https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2044/mcma-2019-2044.xml>.

Pages:2007:MSR

- [Pag07] Gilles Pagès. Multi-step Richardson–Romberg extrapolation: Remarks on variance control and complexity. *Monte Carlo Methods and Applications*, 13(1):37–70, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-1/mcma.2007.003/mcma.2007.003.xml>.

Pantsulaia:2015:IDM

- [Pan15] Gogi R. Pantsulaia. Infinite-dimensional Monte-Carlo integration. *Monte Carlo Methods and Applications*, 21(4):283–??, December 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2015.21.issue-4/mcma-2015-0108/mcma-2015-0108.xml>.

Papadopoulos:1998:NTM

- [Pap98] C. Papadopoulos. A new technique for MTTF estimation in highly reliable Markovian systems. *Monte Carlo Methods and Applications*, 4(2):95–111, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.95/mcma.1998.4.2.95.xml>.

Papancheva:2004:OKC

- [Pap04] R. Y. Papancheva. Optimal Korobov coefficients for good lattice points in quasi Monte Carlo algorithms. *Monte Carlo Methods and Applications*, 10(3–4):499–509, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.499/mcma.2004.10.3-4.499.xml>.

Pillards:2004:TVT

- [PC04] Tim Pillards and Ronald Cools. A theoretical view on transforming low-discrepancy sequences from a cube to a simplex. *Monte Carlo Methods and Applications*, 10(3–4):511–529, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.511/mcma.2004.10.3-4.511.xml>.

Pelsser:2019:MCM

- [PG19] Antoon Pelsser and Kossi Gnameho. A Monte Carlo method for backward stochastic differential equations with Hermite martingales. *Monte Carlo Methods and Applications*, 25(1):37–60, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2019-2028/mcma-2019-2028.xml>.

Pohl:1998:PML

- [PGB98] Thomas Pohl, Wilfried Grecksch, and Holger Blaar. A parallel modified Lagrangian method for an optimal control problem of a linear distributed stochastic system. *Monte Carlo Methods and Applications*, 4(4):319–340, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-4/mcma.1998.4.4.319/mcma.1998.4.4.319.xml>.

Pletnev:2009:CMS

- [PGS09] Leonid Pletnev, Maxim Gvozdev, and Kiryl Samartsau. Computer modeling of stationary particles transport in open cylindrical nanosystems by Monte Carlo method. *Monte Carlo Methods and Applications*, 15(1):49–62, May 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-1/mcma.2009.003/mcma.2009.003.xml>.

Portolan:2004:WSS

- [PIR04] Stefano Portolan, Rita C. Iotti, and Fausto Rossi. Weighted simulation of steady-state transport within the standard Monte Carlo paradigm. *Monte Carlo Methods and Applications*, 10(3–4):531–539, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.531/mcma.2004.10.3-4.531.xml>.

Piterbarg:2006:PEM

- [Pit06] Leonid I. Piterbarg. Parameter estimation in multi particle Lagrangian stochastic models. *Monte Carlo Methods and Applications*, 12(5–6):477–493, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329044/156939606779329044.xml>.

Pletnev:2000:MCS

- [Ple00] Leonid Pletnev. Monte Carlo simulation of evaporation process into the vacuum. *Monte Carlo Methods and Applications*, 6(3):191–203, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.191/mcma.2000.6.3.191.xml>.

Prigarin:2010:SBR

- [PMW10] Sergei M. Prigarin, Andreas Martin, and Gerhard Winkler. Simulation of binary random fields with Gaussian numerical models. *Monte Carlo Methods and Applications*, 16(2):129–142, July 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-2/mcma.2010.004/mcma.2010.004.xml>.

Protasov:2004:DPM

- [PO04] A. V. Protasov and V. A. Ogorodnikov. Dynamic probabilistic method of numerical modeling of multidimensional hydrometeorological fields. *Monte Carlo Methods and Applications*, 10(3–4):541–549, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.541/mcma.2004.10.3-4.541.xml>.

Polala:2020:IBE

- [PÖ20] Arun Kumar Polala and Giray Ökten. Implementing de-biased estimators using mixed sequences. *Monte Carlo Methods and Applications*, 26(4):293–301, October 2, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2075/html>.

Potzelberger:2012:IMC

- [Pöt12] Klaus Pötzelberger. Improving the Monte Carlo estimation of boundary crossing probabilities by control variables. *Monte Carlo Methods and Applications*, 18(4):353–??, December 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-4/mcma-2012-0013/mcma-2012-0013.xml>.

Pages:2003:OQQ

- [PP03] Gilles Pagès and Jacques Printems. Optimal quadratic quantization for numerics: the Gaussian case. *Monte Carlo Methods and Applications*, 9(2):135–165, 2003. CODEN

MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-2/156939603322663321/156939603322663321.xml>.

Puig:2004:WNS

- [PP04] Bénédicte Puig and Fabrice Poirion. White noise and simulation of ordinary Gaussian processes. *Monte Carlo Methods and Applications*, 10(1):69–89, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-1/156939604323091216/156939604323091216.xml>.

Pages:2005:FQN

- [PP05] Gilles Pagès and Jacques Printems. Functional quantization for numerics with an application to option pricing. *Monte Carlo Methods and Applications*, 11(4):407–446, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438578/156939605777438578.xml>.

Pham:2019:BAM

- [PP19] Hoa Pham and Huong T. T. Pham. A Bayesian approach for multi-stage models with linear time-dependent hazard rate. *Monte Carlo Methods and Applications*, 25(4):307–??, December 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2051/mcma-2019-2051.xml>.

Pham:2021:EPM

- [PP21] Huong T. T. Pham and Hoa Pham. On the existence of posterior mean for Bayesian logistic regression. *Monte Carlo Methods and Applications*, 27(3):277–288, May 18, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2089/html>.

Pham:2020:BIP

- [PPN20] Huong Thi Thu Pham, Hoa Pham, and Darfiana Nur. A Bayesian inference for the penalized spline joint models of longitudinal and time-to-event data: A prior sensitivity analysis. *Monte Carlo Methods and Applications*, 26(1):49–??, March 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-2058/mcma-2020-2058.xml>.

Pages:2019:RCI

- [PR19] Gilles Pagès and Clément Rey. Recursive computation of the invariant distributions of Feller processes: Revisited examples and new applications. *Monte Carlo Methods and Applications*, 25(1):1–36, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2018-2027/mcma-2018-2027.xml>.

Printems:2001:DTP

- [Pri01] Jacques Printems. On the discretization in time of parabolic stochastic partial differential equations. *Monte Carlo Methods and Applications*, 7(3–4):359–368, ??? 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.359/mcma.2001.7.3-4.359.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Pham:2005:AQF

- [PRS05] Huyèn Pham, Wolfgang Runggaldier, and Afef Sellami. Approximation by quantization of the filter process and applications to optimal stopping problems under partial observation. *Monte Carlo Methods and Applications*, 11(1):57–81, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027283/1569396054027283.xml>.

Plotnikov:1998:EEO

- [PS98] M. Yu. Plotnikov and E. V. Shkarupa. Error estimation and optimization in C -space of Monte Carlo iterative solution of nonlinear integral equations. *Monte Carlo Methods and Applications*, 4(1):53–71, ??? 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.53/mcma.1998.4.1.53.xml>.

Plotnikov:2005:DSA

- [PS05] Mikhail Plotnikov and Elena Shkarupa. The discrete-stochastic approaches to solving the linearized Boltzmann equation. *Monte Carlo Methods and Applications*, 11(4):447–462, ??? 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-4/156939605777438532/156939605777438532.xml>.

Pausinger:2010:GPO

- [PS10] Florian Pausinger and Wolfgang Ch. Schmid. A good permutation for one-dimensional diaphony. *Monte Carlo Methods and Applications*, 16(3–4):307–322, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.015/mcma.2010.015.xml>.

Pareschi:2001:RMC

- [PW01] Lorenzo Pareschi and Bernt Wennberg. A recursive Monte Carlo method for the Boltzmann equation in the Maxwellian case. *Monte Carlo Methods and Applications*, 7(3–4):349–357, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.349/mcma.2001.7.3-4.349.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Perel:1999:MCC

- [PWY99] R. L. Perel, J. J. Wagschal, and Y. Yeivin. Monte Carlo calculation of deep penetration benchmark sensitivities. *Monte Carlo Methods and Applications*, 5(2):169–187, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.169/mcma.1999.5.2.169.xml>.

Rajput:2019:GAD

- [Raj19] Nikhil Kumar Rajput. Gillespie algorithm and diffusion approximation based on Monte Carlo simulation for innovation diffusion: a comparative study. *Monte Carlo Methods and Applications*, 25(3):209–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2040/mcma-2019-2040.xml>.

Refas:2021:SSC

- [RBB21] Salah Eddine Chouaib Refas, Abdelkader Bouazza, and Youcef Belhadji. 3D sputtering simulations of the CZTS, Si and CIGS thin films using Monte-Carlo method. *Monte Carlo Methods and Applications*, 27(4):373–382, October 21, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2094/html>.

Reichl:2020:EML

- [Rei20] Johannes Reichl. Estimating marginal likelihoods from the posterior draws through a geometric identity. *Monte Carlo Methods and Applications*, 26(3):205–221, August 5, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2068/html>.

Rey:2017:CTV

- [Rey17] Clément Rey. Convergence in total variation distance of a third order scheme for one-dimensional diffusion processes. *Monte Carlo Methods and Applications*, 23(1):1–??, March 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-1/mcma-2016-0120/mcma-2016-0120.xml>.

Rief:1999:TZV

- [Rie99] H. Rief. Touching on a zero-variance scheme in solving linear equations by random walk processes. *Monte Carlo Methods and Applications*, 5(2):135–148, ??? 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.135/mcma.1999.5.2.135.xml>.

Ruzayqat:2020:UES

- [RJ20] Hamza M. Ruzayqat and Ajay Jasra. Unbiased estimation of the solution to Zakai’s equation. *Monte Carlo Methods and Applications*, 26(2):113–129, April 15, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2061/html>.

Rostamy:2013:WCE

- [RJG13] Davoud Rostamy, Mohammad Jabbari, and Mahshid Gadirian. Worst case error for integro-differential equations by a lattice–Nyström method. *Monte Carlo Methods and Applications*, 19(4):281–??, December 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-4/mcma-2013-0013/mcma-2013-0013.xml>.

Rasulov:2004:QSB

- [RKM04] Abdujabor Rasulov, Aneta Karaivanova, and Michael Mascagni. Quasirandom sequences in branching random walks. *Monte*

Carlo Methods and Applications, 10(3–4):551–558, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.551/mcma.2004.10.3-4.551.xml>.

Rozora:2018:MLS

- [RL18] Iryna Rozora and Mariia Lyzhechko. On the modeling of linear system input stochastic processes with given accuracy and reliability. *Monte Carlo Methods and Applications*, 24(2):129–137, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0011/mcma-2018-0011.xml>.

Rogasinsky:1996:PCP

- [Rog96] S. V. Rogasinsky. On the pair correlations of particle evolution in the direct statistical simulation. *Monte Carlo Methods and Applications*, 2(1):25–40, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-1/mcma.1996.2.1.25/mcma.1996.2.1.25.xml>.

Rogasinsky:1999:SSB

- [Rog99] S. V. Rogasinsky. Solution of stationary boundary value problems for the Boltzmann equation by the Monte Carlo method. *Monte Carlo Methods and Applications*, 5(3):263–280, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-3/mcma.1999.5.3.263/mcma.1999.5.3.263.xml>.

Roth:2007:WAS

- [Rot07] Christian Roth. Weak approximations of solutions of a first order hyperbolic stochastic partial differential equation. *Monte Carlo Methods and Applications*, 13(2):117–133, 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-2/mcma.2007.007/mcma.2007.007.xml>.

Rowe:2000:FSP

- [Row00] Daniel B. Rowe. Factorization of separable and patterned covariance matrices for Gibbs sampling. *Monte Carlo Methods and Applications*, 6(3):205–210, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic).

URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.205/mcma.2000.6.3.205.xml>.

Rowe:2002:JDM

- [Row02] Daniel B. Rowe. Jointly distributed mean and mixing coefficients for Bayesian source separation using MCMC and ICM. *Monte Carlo Methods and Applications*, 8(4):395–403, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.395/mcma.2002.8.4.395.xml>.

Rowe:2003:SFN

- [Row03] Daniel B. Rowe. Significant FMRI neurologic synchrony using Monte Carlo methods. *Monte Carlo Methods and Applications*, 9(4):367–385, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-4/156939603322601978/156939603322601978.xml>.

Rabiei:2019:SMM

- [RS19] Nima Rabiei and Elias G. Saleeby. On the sample-mean method for computing hyper-volumes. *Monte Carlo Methods and Applications*, 25(2):163–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2034/mcma-2019-2034.xml>.

Rabiei:2021:IVC

- [RS21] Nima Rabiei and Elias G. Saleeby. On intersection volumes of confidence hyper-ellipsoids and two geometric Monte Carlo methods. *Monte Carlo Methods and Applications*, 27(2):153–167, April 30, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2087/html>.

Radovic:1996:QMC

- [RST96] Igor Radović, Ilya M. Sobol', and Robert F. Tichy. Quasi-Monte Carlo methods for numerical integration: comparison of different low discrepancy sequences. *Monte Carlo Methods and Applications*, 2(1):1–14, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-1/mcma.1996.2.1.1/mcma.1996.2.1.1.xml>.

Rudolf:2010:EBC

- [Rud10] Daniel Rudolf. Error bounds for computing the expectation by Markov chain Monte Carlo. *Monte Carlo Methods and Applications*, 16(3–4):323–342, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.012/mcma.2010.012.xml>.

Rouzankin:1999:CAR

- [RV99] P. S. Rouzankin and A. V. Voytishek. On the cost of algorithms for random selection. *Monte Carlo Methods and Applications*, 5(1):39–54, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-1/mcma.1999.5.1.39/mcma.1999.5.1.39.xml>.

Sabelfeld:1996:MCS

- [SA96] K. K. Sabelfeld and T. A. Averina. Monte Carlo simulation of particle’s dispersion in convective boundary layer of the atmosphere. *Monte Carlo Methods and Applications*, 2(2):159–169, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.159/mcma.1996.2.2.159.xml>.

Sabelfeld:2004:F

- [Sab04a] Karl Sabelfeld. Foreword. *Monte Carlo Methods and Applications*, 10(3–4):i–??, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.i/mcma.2004.10.3-4.i.xml>.

Sabelfeld:2004:FSP

- [Sab04b] Karl Sabelfeld. Foreword: [selection of papers presented at the IV IMACS Seminar on Monte Carlo methods]. *Monte Carlo Methods and Applications*, 10(3–4):181–182, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). Held in Berlin, September 15–19, 2003.

Sabelfeld:2008:ERB

- [Sab08] Karl Sabelfeld. Expansion of random boundary excitations for elliptic PDEs. *Monte Carlo Methods and Applications*, 13(5–6):405–453, January 2008. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.022/mcma.2007.022.xml>.

Sabelfeld:2016:RWSa

- [Sab16a] Karl K. Sabelfeld. Random walk on semi-cylinders for diffusion problems with mixed Dirichlet–Robin boundary conditions. *Monte Carlo Methods and Applications*, 22(2):117–??, June 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-2/mcma-2016-0108/mcma-2016-0108.xml>.

Sabelfeld:2016:RWSb

- [Sab16b] Karl K. Sabelfeld. Random walk on spheres method for solving drift–diffusion problems. *Monte Carlo Methods and Applications*, 22(4):265–??, December 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-4/mcma-2016-0118/mcma-2016-0118.xml>.

Sabelfeld:2016:SSP

- [Sab16c] Karl K. Sabelfeld. Splitting and survival probabilities in stochastic random walk methods and applications. *Monte Carlo Methods and Applications*, 22(1):55–??, March 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-1/mcma-2016-0103/mcma-2016-0103.xml>.

Sabelfeld:2016:VMC

- [Sab16d] Karl K. Sabelfeld. Vector Monte Carlo stochastic matrix-based algorithms for large linear systems. *Monte Carlo Methods and Applications*, 22(3):259–??, September 2016. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2016.22.issue-3/mcma-2016-0112/mcma-2016-0112.xml>.

Sabelfeld:2017:RWS

- [Sab17] Karl K. Sabelfeld. Random walk on spheres algorithm for solving transient drift–diffusion–reaction problems. *Monte Carlo Methods and Applications*, 23(3):189–??, September 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-3/mcma-2017-0113/mcma-2017-0113.xml>.

Sabelfeld:2019:GRW

- [Sab19a] Karl K. Sabelfeld. A global random walk on spheres algorithm for transient heat equation and some extensions. *Monte Carlo Methods and Applications*, 25(1):85–96, March 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-1/mcma-2019-2032/mcma-2019-2032.xml>.

Sabelfeld:2019:RWR

- [Sab19b] Karl K. Sabelfeld. Random walk on rectangles and parallelepipeds algorithm for solving transient anisotropic drift–diffusion–reaction problems. *Monte Carlo Methods and Applications*, 25(2):131–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2039/mcma-2019-2039.xml>.

Sagna:2011:PBO

- [Sag11] Abass Sagna. Pricing of barrier options by marginal functional quantization. *Monte Carlo Methods and Applications*, 17(4):371–398, December 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-4/mcma.2011.015/mcma.2011.015.xml>.

Sak:2010:INI

- [Sak10] Halis Sak. Increasing the number of inner replications of multifactor portfolio credit risk simulation in the t -copula model. *Monte Carlo Methods and Applications*, 16(3–4):361–377, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.013/mcma.2010.013.xml>.

Sharifzadeh:2015:MBM

- [SAKG15] Mohsen Sharifzadeh, Hosein Afarideh, Hosein Khalafi, and Reza Gholipour. A Matlab-based Monte Carlo algorithm for transport of gamma-rays in matter. *Monte Carlo Methods and Applications*, 21(1):77–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0011/mcma-2014-0011.xml>.

Sbert:2004:RPR

- [SBH04] Mateu Sbert, Philippe Bekaert, and John Halton. Reusing paths in radiosity and global illumination. *Monte Carlo Methods and*

Applications, 10(3–4):575–585, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.575/mcma.2004.10.3-4.575.xml>.

Sharma:1996:PMQ

- [SC96] G. C. Sharma and M. S. Chauhan. Preventive maintenance of an $M^X/G/1$ queue-like production system. *Monte Carlo Methods and Applications*, 2(2):129–137, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-2/mcma.1996.2.2.129/mcma.1996.2.2.129.xml>.

Sahoo:1996:MCC

- [SD96] L. N. Sahoo and M. Dalabehera. A Monte Carlo comparison of six almost unbiased ratio estimators. *Monte Carlo Methods and Applications*, 2(3):237–249, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-3/mcma.1996.2.3.237/mcma.1996.2.3.237.xml>.

Sabelfeld:2018:HKT

- [SE18] Karl K. Sabelfeld and Georgy Eremeev. A hybrid kinetic-thermodynamic Monte Carlo model for simulation of homogeneous burst nucleation. *Monte Carlo Methods and Applications*, 24(3):193–202, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0017/mcma-2018-0017.xml>.

Seibold:2004:OPM

- [Sei04] Benjamin Seibold. Optimal prediction in molecular dynamics. *Monte Carlo Methods and Applications*, 10(1):25–50, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-1/156939604323091199/156939604323091199.xml>.

Sentis:2001:MCM

- [Sen01] R. Sentis. Monte Carlo methods in neutron and photon transport problems. *Monte Carlo Methods and Applications*, 7(3–4):383–395, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.383/mcma.2001.7.3-4.383.xml>.

7.3-4.383.xml. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Stollinger:2008:PMS

- [SH08] Michael Stöllinger and Stefan Heinz. PDF modeling and simulation of premixed turbulent combustion. *Monte Carlo Methods and Applications*, 14(4):343–377, November 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-4/mcma.2008.016/mcma.2008.016.xml>.

Slaoui:2022:RRE

- [SH22] Yousri Slaoui and Salima Helali. Recursive regression estimation based on the two-time-scale stochastic approximation method and Bernstein polynomials. *Monte Carlo Methods and Applications*, 28(1):45–59, February 15, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2104/html>.

Shah:2010:GAA

- [Sha10] Manan Shah. A genetic algorithm approach to estimate lower bounds of the star discrepancy. *Monte Carlo Methods and Applications*, 16(3-4):379–398, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.014/mcma.2010.014.xml>.

Shvets:2003:ABM

- [Shv03] V. V. Shvets. On asymptotic behaviour of modelling time in the importance sampling method. *Monte Carlo Methods and Applications*, 9(1):77–85, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587489/156939603322587489.xml>.

Simonov:1995:BVP

- [Sim95] N. A. Simonov. Boundary value problem and stochastic algorithm for two-dimensional Navier–Stokes equations. *Monte Carlo Methods and Applications*, 1(1):59–70, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-1/mcma.1995.1.1.59/mcma.1995.1.1.59.xml>.

Simonov:2018:RWA

- [Sim18] Nikolai A. Simonov. Random walk algorithms for elliptic equations and boundary singularities. *Monte Carlo Methods and Applications*, 24(4):323–327, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2026/mcma-2018-2026.xml>.

Singh:2014:CMC

- [Sin14] Vipul Kumar Singh. Competency of Monte Carlo and Black–Scholes in pricing Nifty index options: A vis-à-vis study. *Monte Carlo Methods and Applications*, 20(1):61–??, March 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-1/mcma-2013-0017/mcma-2013-0017.xml>.

Sabelfeld:1997:MCS

- [SK97a] K. K. Sabelfeld and A. A. Kolodko. Monte Carlo simulation of the coagulation processes governed by Smoluchowski equation with random coefficients. *Monte Carlo Methods and Applications*, 3(4):275–311, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-4/mcma.1997.3.4.275/mcma.1997.3.4.275.xml>.

Sabelfeld:1997:SLM

- [SK97b] K. K. Sabelfeld and O. Kurbanmuradov. Stochastic Lagrangian models for two-particle motion in turbulent flows. *Monte Carlo Methods and Applications*, 3(1):53–72, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.53/mcma.1997.3.1.53.xml>.

Sabelfeld:1998:OPS

- [SK98] K. Sabelfeld and O. Kurbanmuradov. One-particle stochastic Lagrangian model for turbulent dispersion in horizontally homogeneous turbulence. *Monte Carlo Methods and Applications*, 4(2):127–140, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-2/mcma.1998.4.2.127/mcma.1998.4.2.127.xml>.

Sabelfeld:2000:CAP

- [SK00] K. Sabelfeld and O. Kurbanmuradov. Coagulation of aerosol particles in intermittent turbulent flows. *Monte Carlo Methods and Applications*, 6(3):211–253, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-3/mcma.2000.6.3.211/mcma.2000.6.3.211.xml>.

Sabelfeld:2003:SEM

- [SK03] Karl Sabelfeld and Dmitry Kolyukhin. Stochastic Eulerian model for the flow simulation in porous media. *Monte Carlo Methods and Applications*, 9(3):271–290, 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-3/156939603322729021/156939603322729021.xml>.

Sobol:2005:GSA

- [SK05] I. M. Sobol' and S. S. Kucherenko. On global sensitivity analysis of quasi-Monte Carlo algorithms. *Monte Carlo Methods and Applications*, 11(1):83–92, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-1/1569396054027274/1569396054027274.xml>.

Stallinga:2015:CS

- [SK15] Peter Stallinga and Igor Khmelinskii. Consensus in science. *Monte Carlo Methods and Applications*, 21(1):69–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0008/mcma-2014-0008.xml>.

Sabelfeld:2018:PDL

- [SK18] Karl K. Sabelfeld and Anastasiya Kireeva. Probability distribution of the life time of a drift–diffusion–reaction process inside a sphere with applications to transient cathodoluminescence imaging. *Monte Carlo Methods and Applications*, 24(2):79–92, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0007/mcma-2018-0007.xml>.

Sabelfeld:2009:SSP

- [SKL09] K. Sabelfeld, O. Kurbanmuradov, and A. Levykin. Stochastic simulation of particle transport by a random Darcy flow through a

porous cylinder. *Monte Carlo Methods and Applications*, 15(1): 63–90, May 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-1/mcma.2009.004/mcma.2009.004.xml>.

Sabelfeld:2010:SIP

- [SL10] Karl Sabelfeld and Nadja Loshchina. Stochastic iterative projection methods for large linear systems. *Monte Carlo Methods and Applications*, 16(3–4):343–359, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.020/mcma.2010.020.xml>.

Sabelfeld:2014:SMI

- [SL14] Karl K. Sabelfeld and Alexander I. Levykin. A spectral method for isotropic diffusion equation with random concentration fluctuations of incoming flux of particles through circular-shaped boundaries. *Monte Carlo Methods and Applications*, 20(3):173–??, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2014-0001/mcma-2014-0001.xml>.

Sabelfeld:2015:SSF

- [SLK15] Karl K. Sabelfeld, Alexander I. Levykin, and Anastasiya E. Kireeva. Stochastic simulation of fluctuation-induced reaction-diffusion kinetics governed by Smoluchowski equations. *Monte Carlo Methods and Applications*, 21(1):33–??, March 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-1/mcma-2014-0012/mcma-2014-0012.xml>.

Sabelfeld:2007:FSS

- [SLP07] K. Sabelfeld, A. Levykin, and T. Privalova. A fast stratified sampling simulation of coagulation processes. *Monte Carlo Methods and Applications*, 13(1):71–88, ??? 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-1/mcma.2007.004/mcma.2007.004.xml>.

Sobol:2003:MCR

- [SM03] I. M. Sobol and E. E. Myshetskaya. Modelling correlated random variables. *Monte Carlo Methods and Applications*, 9(1):67–76, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961

(electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587470/156939603322587470.xml>.

Simonov:2004:RWA

- [SM04] N. A. Simonov and M. Mascagni. Random walk algorithms for estimating effective properties of digitized porous media. *Monte Carlo Methods and Applications*, 10(3–4):599–608, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.599/mcma.2004.10.3-4.599.xml>.

Sobol:2008:MCE

- [SM08] I. M. Sobol' and E. E. Myshetskaya. Monte Carlo estimators for small sensitivity indices. *Monte Carlo Methods and Applications*, 13(5–6):455–465, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.023/mcma.2007.023.xml>.

Sabelfeld:2009:SRA

- [SM09] K. Sabelfeld and N. Mozartova. Sparsified randomization algorithms for large systems of linear equations and a new version of the random walk on boundary method. *Monte Carlo Methods and Applications*, 15(3):257–284, November 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-3/mcma.2009.015/mcma.2009.015.xml>.

Sabelfeld:2012:SBC

- [SM12] Karl Sabelfeld and Nadezhda Mozartova. Stochastic boundary collocation and spectral methods for solving PDEs. *Monte Carlo Methods and Applications*, 18(3):217–??, September 2012. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2012.18.issue-3/mcma-2012-0008/mcma-2012-0008.xml>.

Smidts:1998:PSE

- [Smi98] O. F. Smidts. Point and surface estimations by a non-analog Monte Carlo simulation for the transport of radionuclide chains in porous media. *Monte Carlo Methods and Applications*, 4(4):289–318, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-4/mcma.1998.4.4.289/mcma.1998.4.4.289.xml>.

Schretter:2013:DIM

- [SN13] Colas Schretter and Harald Niederreiter. A direct inversion method for non-uniform quasi-random point sequences. *Monte Carlo Methods and Applications*, 19(1):1–??, March 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-1/mcma-2012-0014/mcma-2012-0014.xml>.

Sellier:2014:BSW

- [SNDS14] Jean Michel Sellier, Mihail Nedjalkov, Ivan Dimov, and Siegfried Selberherr. A benchmark study of the Wigner Monte Carlo method. *Monte Carlo Methods and Applications*, 20(1):43–??, March 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-1/mcma-2013-0018/mcma-2013-0018.xml>.

Sabelfeld:2020:MCT

- [SP20] Karl K. Sabelfeld and Nikita Popov. Monte Carlo tracking drift-diffusion trajectories algorithm for solving narrow escape problems. *Monte Carlo Methods and Applications*, 26(3):177–191, August 6, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2073/html>.

Spade:2021:EDM

- [Spa21] David A. Spade. Estimating drift and minorization coefficients for Gibbs sampling algorithms. *Monte Carlo Methods and Applications*, 27(3):195–209, August 8, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2093/html>.

Sabelfeld:1996:SAS

- [SRKL96] K. K. Sabelfeld, S. V. Rogasinsky, A. A. Kolodko, and A. I. Levykin. Stochastic algorithms for solving Smolouchovsky coagulation equation and applications to aerosol growth simulation. *Monte Carlo Methods and Applications*, 2(1):41–87, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-1/mcma.1996.2.1.41/mcma.1996.2.1.41.xml>.

Sabelfeld:1995:RWS

- [SS95] K. K. Sabelfeld and I. A. Shalimova. Random walk on spheres process for exterior Dirichlet problem. *Monte Carlo Meth-*

ods and Applications, 1(4):325–331, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-4/mcma.1995.1.4.325/mcma.1995.1.4.325.xml>.

Sahoo:1997:TUS

- [SS97] L. N. Sahoo and J. Sahoo. On three unbiased strategies in sample surveys. *Monte Carlo Methods and Applications*, 3(1):73–81, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-1/mcma.1997.3.1.73/mcma.1997.3.1.73.xml>.

Sabelfeld:2001:FBS

- [SS01] K. Sabelfeld and I. Shalimova. Forward and backward stochastic Lagrangian models for turbulent transport and the well-mixed condition. *Monte Carlo Methods and Applications*, 7(3–4):369–381, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.369/mcma.2001.7.3-4.369.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Sabelfeld:2002:RWS

- [SS02] Karl K. Sabelfeld and Irina A. Shalimova. Random walk on spheres methods for iterative solution of elasticity problems. *Monte Carlo Methods and Applications*, 8(2):171–202, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.171/mcma.2002.8.2.171.xml>.

Sabelfeld:2003:FRW

- [SS03] Karl Sabelfeld and Elena Shkarupa. Functional random walk on spheres algorithm for biharmonic equation: optimization and error estimation. *Monte Carlo Methods and Applications*, 9(1):51–65, January 2003. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2003.9.issue-1/156939603322587461/156939603322587461.xml>.

Sobol:2007:GSI

- [SS07] Ilya M. Sobol' and Boris V. Shukhman. On global sensitivity indices: Monte Carlo estimates affected by random errors. *Monte Carlo Methods and Applications*, 13(1):89–97, 2007.

CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-1/mcma.2007.005/mcma.2007.005.xml>.

Shalimova:2014:SPC

- [SS14a] Irina A. Shalimova and Karl K. Sabelfeld. Stochastic polynomial chaos based algorithm for solving PDEs with random coefficients. *Monte Carlo Methods and Applications*, 20(4):279–??, December 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-4/mcma-2014-0006/mcma-2014-0006.xml>.

Sobol:2014:QMC

- [SS14b] Ilya M. Sobol and Boris V. Shukhman. Quasi-Monte Carlo: A high-dimensional experiment. *Monte Carlo Methods and Applications*, 20(3):167–171, September 2014. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2014.20.issue-3/mcma-2013-0022/mcma-2013-0022.xml>.

Shukhman:2015:LTA

- [SS15] Boris V. Shukhman and Ilya M. Sobol. A limit theorem for average dimensions. *Monte Carlo Methods and Applications*, 21(2):175–??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0018/mcma-2014-0018.xml>.

Shalimova:2017:SPC

- [SS17] Irina A. Shalimova and Karl K. Sabelfeld. Stochastic polynomial chaos expansion method for random Darcy equation. *Monte Carlo Methods and Applications*, 23(2):101–??, June 2017. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2017.23.issue-2/mcma-2017-0109/mcma-2017-0109.xml>.

Shalimova:2018:RWS

- [SS18a] Irina Shalimova and Karl K. Sabelfeld. Random walk on spheres method for solving anisotropic drift-diffusion problems. *Monte Carlo Methods and Applications*, 24(1):43–54, March 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-1/mcma-2018-0006/mcma-2018-0006.xml>.

Sobol:2018:ADP

- [SS18b] Ilya M. Sobol and Boris V. Shukhman. On average dimensions of particle transport estimators. *Monte Carlo Methods and Applications*, 24(2):147–151, June 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-2/mcma-2018-0013/mcma-2018-0013.xml>.

Shalimova:2019:RWS

- [SS19a] Irina Shalimova and Karl K. Sabelfeld. A random walk on small spheres method for solving transient anisotropic diffusion problems. *Monte Carlo Methods and Applications*, 25(3):271–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2047/mcma-2019-2047.xml>.

Sobol:2019:QMC

- [SS19b] I. M. Sobol and B. V. Shukhman. Quasi-Monte Carlo method for solving Fredholm equations. *Monte Carlo Methods and Applications*, 25(3):253–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2045/mcma-2019-2045.xml>.

Shalimova:2020:RWE

- [SS20a] Irina Shalimova and Karl K. Sabelfeld. Random walk on ellipsoids method for solving elliptic and parabolic equations. *Monte Carlo Methods and Applications*, 26(4):335–353, November 20, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2078/html>.

Sobol:2020:QIE

- [SS20b] Ilya M. Sobol and Boris V. Shukhman. QMC integration errors and quasi-asymptotics. *Monte Carlo Methods and Applications*, 26(3):171–176, July 16, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2067/html>.

Sabelfeld:2021:GRWa

- [SS21a] Karl K. Sabelfeld and Dmitrii Smirnov. A global random walk on grid algorithm for second order elliptic equations. *Monte Carlo Methods and Applications*, 27(3):211–225, August 8, 2021.

CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2092/html>.

Shalimova:2021:RWS

- [SS21b] Irina Shalimova and Karl K. Sabelfeld. Random walk on spheres algorithm for solving steady-state and transient diffusion-recombination problems. *Monte Carlo Methods and Applications*, 27(4):301–313, November 4, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2099/html>.

Sakouvogui:2021:SAS

- [SSDM21] Kekoura Sakouvogui, Saleem Shaik, Curt Doetkott, and Rhonda Magel. Sensitivity analysis of stochastic frontier analysis models. *Monte Carlo Methods and Applications*, 27(1):71–90, February 2, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2083/html>.

Sabelfeld:2021:GRWb

- [SSDT21] Karl K. Sabelfeld, Dmitry Smirnov, Ivan Dimov, and Venelin Todorov. A global random walk on grid algorithm for second order elliptic equations. *Monte Carlo Methods and Applications*, 27(4):325–339, October 27, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2097/html>.

Sobol:1999:DRR

- [SSG99] I. M. Sobol, B. V. Shukhman, and A. Guinzbourg. On the distribution of random ranges. *Monte Carlo Methods and Applications*, 5(2):113–134, 1999. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1999.5.issue-2/mcma.1999.5.2.113/mcma.1999.5.2.113.xml>.

Sabelfeld:2004:DRW

- [SSL04] K. K. Sabelfeld, I. A. Shalimova, and A. I. Levykin. Discrete random walk on large spherical grids generated by spherical means for PDEs. *Monte Carlo Methods and Applications*, 10(3–4):559–574, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.559/mcma.2004.10.3-4.559.xml>.

Sabelfeld:2006:RWF

- [SSL06] K. K. Sabelfeld, I. A. Shalimova, and A. I. Levykin. Random walk on fixed spheres for Laplace and Lamé equations. *Monte Carlo Methods and Applications*, 12(1):55–93, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-1/156939606776886634/156939606776886634.xml>.

Sahoo:2006:ESA

- [SSS06] L. N. Sahoo, R. K. Sahoo, and S. C. Senapati. An empirical study on the accuracy of ratio and regression estimators in the presence of measurement errors. *Monte Carlo Methods and Applications*, 12(5–6):495–501, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2006.12.issue-5/156939606779329026/156939606779329026.xml>.

Sabelfeld:1995:IFB

- [ST95] K. K. Sabelfeld and D. Talay. Integral formulation of the boundary value problems and the method of random walk on spheres. *Monte Carlo Methods and Applications*, 1(1):1–34, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-1/mcma.1995.1.1.1/mcma.1995.1.1.1.xml>.

Sugita:2000:RWS

- [ST00] Hiroshi Sugita and Satoshi Takanobu. Random Weyl sampling for robust numerical integration of complicated functions. *Monte Carlo Methods and Applications*, 6(1):27–48, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.27/mcma.2000.6.1.27.xml>.

Starkov:1995:MCS

- [Sta95] A. V. Starkov. Monte Carlo splitting importance sampling. *Monte Carlo Methods and Applications*, 1(3):241–250, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-3/mcma.1995.1.3.241/mcma.1995.1.3.241.xml>.

Stefanescu:2000:GUR

- [Ste00] Stefan V. Stefanescu. Generating uniform random points inside a cone. *Monte Carlo Methods and Applications*, 6(2):115–130, 2000.

2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.115/mcma.2000.6.2.115.xml>.

Sugita:1995:PRN

- [Sug95] Hiroshi Sugita. Pseudo-random number generator by means of irrational rotation. *Monte Carlo Methods and Applications*, 1(1):35–57, 1995. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1995.1.issue-1/mcma.1995.1.1.35/mcma.1995.1.1.35.xml>.

Sugita:2004:SPR

- [Sug04] Hiroshi Sugita. Security of pseudo-random generator and Monte Carlo method. *Monte Carlo Methods and Applications*, 10(3–4):609–615, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.609/mcma.2004.10.3-4.609.xml>.

Schell:2004:MUD

- [SUZ04] Thomas Schell, Andreas Uhl, and Peter Zinterhof. Measures of uniform distribution in wavelet based image compression. *Monte Carlo Methods and Applications*, 10(3–4):587–597, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.587/mcma.2004.10.3-4.587.xml>.

Suciu:2004:NML

- [SVH⁺04] N. Suciu, C. Vamoş, H. Hardelauf, J. Vanderborght, and H. Vereecken. Numerical modeling of large scale transport of contaminant solutes using the global random walk algorithm. *Monte Carlo Methods and Applications*, 10(2):153–177, 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-2/156939604777303235/156939604777303235.xml>.

Svit:2021:SMS

- [SZKS21] Kirill Svit, Konstantin Zhuravlev, Sergey Kireev, and Karl K. Sabelfeld. A stochastic model, simulation, and application to aggregation of cadmium sulfide nanocrystals upon evaporation of the Langmuir–Blodgett matrix. *Monte Carlo Methods and Applications*, 27(4):289–299, November 6, 2021. CODEN MCMAC6. ISSN

0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2100/html>.

Takashima:1996:HWT

- [Tak96a] Keizo Takashima. On Hamming weight test and sojourn time test of m -sequences. *Monte Carlo Methods and Applications*, 2(4):331–340, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.331/mcma.1996.2.4.331.xml>.

Takashima:1996:NMC

- [Tak96b] Keizo Takashima. On the number of multiples of certain primitive polynomials over $GF(2)$. *Monte Carlo Methods and Applications*, 2(1):15–24, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-1/mcma.1996.2.1.15/mcma.1996.2.1.15.xml>.

Takashima:1997:RWT

- [Tak97] Keizo Takashima. Random walk tests of reciprocal m -sequences. *Monte Carlo Methods and Applications*, 3(2):155–166, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-2/mcma.1997.3.2.155/mcma.1997.3.2.155.xml>.

Takashima:2000:HPR

- [Tak00] K. Takashima. Hybrid pseudo-random number generation. *Monte Carlo Methods and Applications*, 6(1):49–59, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.49/mcma.2000.6.1.49.xml>.

Thrasher:2020:ESR

- [TM20] W. John Thrasher and Michael Mascagni. Examining sharp restart in a Monte Carlo method for the linearized Poisson–Boltzmann equation. *Monte Carlo Methods and Applications*, 26(3):223–244, August 11, 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2069/html>.

Torres:2020:DPD

- [Tor20] David J. Torres. Describing the Pearson R distribution of aggregate data. *Monte Carlo Methods and Applications*, 26(1):17–??, March

2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-2054/mcma-2020-2054.xml>.

Tamiti:2018:UVR

- [TOTAI18] Kenza Tamiti, Megdouda Ourbih-Tari, Abdelouhab Aloui, and Khelidja Idjis. The use of variance reduction, relative error and bias in testing the performance of M/G/1 retrial queues estimators in Monte Carlo simulation. *Monte Carlo Methods and Applications*, 24(3):165–178, September 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-3/mcma-2018-0015/mcma-2018-0015.xml>.

Tinet:2001:RTT

- [TTEA01] E. Tinet, J. M. Tualle, D. Etti, and S. Avrillier. Real time transformation of pre-computed Monte Carlo results for fitting optical measurements in biomedical applications. *Monte Carlo Methods and Applications*, 7(3–4):397–409, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.397/mcma.2001.7.3-4.397.xml>.

Tuffin:1996:ULD

- [Tuf96] Bruno Tuffin. On the use of low discrepancy sequences in Monte Carlo methods. *Monte Carlo Methods and Applications*, 2(4):295–320, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.295/mcma.1996.2.4.295.xml>. See comments [Tuf98].

Tuffin:1998:CUL

- [Tuf98] Bruno Tuffin. Comments on: “On the use of low discrepancy sequences in Monte Carlo methods” [Monte Carlo Methods Appl. 2 (1996), no. 4, 295–320; MR1434423 (97m:65018)]. *Monte Carlo Methods and Applications*, 4(1):87–90, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.87/mcma.1998.4.1.87.xml>. See [Tuf96].

Tuffin:2004:RQM

- [Tuf04] Bruno Tuffin. Randomization of quasi-Monte Carlo methods for error estimation: Survey and normal approximation. *Monte*

Carlo Methods and Applications, 10(3–4):617–628, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.617/mcma.2004.10.3-4.617.xml>.

Turchyn:2011:SSG

- [Tur11] Yevgen V. Turchyn. Simulation of sub-Gaussian processes using wavelets. *Monte Carlo Methods and Applications*, 17(3):215–231, September 2011. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2011.17.issue-3/mcma.2011.010/mcma.2011.010.xml>.

Turchyn:2019:WBS

- [Tur19] Ievgen Turchyn. Wavelet-based simulation of random processes from certain classes with given accuracy and reliability. *Monte Carlo Methods and Applications*, 25(3):217–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2042/mcma-2019-2042.xml>.

Ugrin-Sparac:1996:NAG

- [UŠ96] Dimitrije Ugrin-Šparac. A natural algorithm for generation of pseudo-random numbers and its applications. *Monte Carlo Methods and Applications*, 2(3):191–217, ??? 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-3/mcma.1996.2.3.191/mcma.1996.2.3.191.xml>.

Uhinov:2000:UIS

- [UV00] S. A. Uhinov and A. V. Voytishek. Usage of the importance sample in Monte Carlo methods. *Monte Carlo Methods and Applications*, 6(4):341–348, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-4/mcma.2000.6.4.341/mcma.2000.6.4.341.xml>.

Vasileska:2004:MCS

- [VA04] Dragica Vasileska and Shaikh S. Ahmed. Monte Carlo simulation of narrow-width SOI devices: Incorporation of the short range Coulomb interaction. *Monte Carlo Methods and Applications*, 10(3–4):629–640, December 2004. CODEN MCMAC6.

ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.629/mcma.2004.10.3-4.629.xml>.

Vanslette:2020:WSQ

- [VAYT20] Kevin Vanslette, Abdullatif Al Alsheikh, and Kamal Youcef-Toumi. Why simple quadrature is just as good as Monte Carlo. *Monte Carlo Methods and Applications*, 26(1):1–??, March 2020. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2020.26.issue-1/mcma-2020-2055/mcma-2020-2055.xml>.

Voytishek:2000:GMC

- [VDM00] A. V. Voytishek, E. G. Dyatlova, and T. E. Mezentseva. Geometrical Monte Carlo method and its modifications. *Monte Carlo Methods and Applications*, 6(2):131–139, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.131/mcma.2000.6.2.131.xml>.

Vidya:2007:PRA

- [Vid07] K. P. Vidya. Pollard’s rho attack on ECDLP and threshold schemes. *Monte Carlo Methods and Applications*, 13(3):245–252, August 2007. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2007.13.issue-3/mcma.2007.013/mcma.2007.013.xml>.

Voytishek:2008:UAN

- [VMS08] Anton Voytishek, Alexandr Myasnikov, and Leonid Saneev. A use of algorithms for numerical modeling of order statistics. *Monte Carlo Methods and Applications*, 13(5–6):467–483, January 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.13.issue-5-6/mcma.2007.024/mcma.2007.024.xml>.

Voytishek:1997:USF

- [Voy97] A. V. Voytishek. Using the Strang–Fix approximation in discrete-stochastic numerical procedures. *Monte Carlo Methods and Applications*, 3(2):89–112, 1997. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1997.3.issue-2/mcma.1997.3.2.89/mcma.1997.3.2.89.xml>.

Voytishek:1998:RMM

- [Voy98] A. V. Voytishek. Rejection methods for modelling of beta-distribution. *Monte Carlo Methods and Applications*, 4(1):73–85, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1998.4.issue-1/mcma.1998.4.1.73/mcma.1998.4.1.73.xml>.

Wagner:2008:DPM

- [Wag08] Wolfgang Wagner. Deviational particle Monte Carlo for the Boltzmann equation. *Monte Carlo Methods and Applications*, 14(3):191–268, September 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2008.14.issue-3/mcma.2008.010/mcma.2008.010.xml>.

Wagner:2010:RDF

- [Wag10] Wolfgang Wagner. Random and deterministic fragmentation models. *Monte Carlo Methods and Applications*, 16(3–4):399–420, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.016/mcma.2010.016.xml>.

Wagner:2015:CPM

- [Wag15] Wolfgang Wagner. A class of probabilistic models for the Schrödinger equation. *Monte Carlo Methods and Applications*, 21(2):121–??, June 2015. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2015.21.issue-2/mcma-2014-0014/mcma-2014-0014.xml>.

Warin:2018:NMC

- [War18] Xavier Warin. Nesting Monte Carlo for high-dimensional non-linear PDEs. *Monte Carlo Methods and Applications*, 24(4):225–247, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2020/mcma-2018-2020.xml>.

Wells:2006:SAS

- [Wel06] C. G. Wells. A stochastic approximation scheme and convergence theorem for particle interactions with perfectly reflecting boundary conditions. *Monte Carlo Methods and Applications*, 12(3–4):291–342, 2006. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/>

mcma.2006.12.issue-3/156939606778705182/156939606778705182.xml.

Wang:2009:BNB

- [WENG09] Yi Wang, Kent M. Eskridge, S. Nadarajah, and Andrzej T. Galecki. Bayesian and non-Bayesian analysis of mixed-effects PK/PD models based on differential equations. *Monte Carlo Methods and Applications*, 15(2):145–167, August 2009. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2009.15.issue-2/mcma.2009.009/mcma.2009.009.xml>.

Wihstutz:2001:CSD

- [Wih01] Volker Wihstutz. Communication structure of discretized degenerate diffusion processes and approximation of Lyapunov exponents. *Monte Carlo Methods and Applications*, 7(3–4):411–419, 2001. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2001.7.issue-3-4/mcma.2001.7.3-4.411/mcma.2001.7.3-4.411.xml>. Monte Carlo and probabilistic methods for partial differential equations, Part II (Monte Carlo, 2000).

Wells:2005:DSM

- [WK05] Clive G. Wells and Markus Kraft. Direct simulation and mass flow stochastic algorithms to solve a sintering–coagulation equation. *Monte Carlo Methods and Applications*, 11(2):175–197, 2005. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2005.11.issue-2/156939605777585980/156939605777585980.xml>.

Wiert:2021:DSQ

- [WLD21] Jaspar Wiert, Christiane Lemieux, and Gracia Y. Dong. On the dependence structure and quality of scrambled (t, m, s) -nets. *Monte Carlo Methods and Applications*, 27(1):1–26, January 10, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2020-2079/html>.

Weiss:2019:AOR

- [WN19] Christian Weiß and Zoran Nikolić. An aspect of optimal regression design for LSMC. *Monte Carlo Methods and Applications*, 25(4):283–??, December 2019. CODEN MCMAC6. ISSN 0929-9629

(print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-4/mcma-2019-2049/mcma-2019-2049.xml>.

Xiao:1996:VPF

- [Xia96] Yi-Jun Xiao. Variation of product function and numerical solution of some partial differential equations by low-discrepancy sequences. *Monte Carlo Methods and Applications*, 2(4):321–330, 1996. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.1996.2.issue-4/mcma.1996.2.4.321/mcma.1996.2.4.321.xml>.

Xiao:2002:SGP

- [Xia02] Yi-Jun Xiao. Some geometric properties of $(0, m, 2)$ -nets in base $b \geq 2$. *Monte Carlo Methods and Applications*, 8(1):97–106, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-1/mcma.2002.8.1.97/mcma.2002.8.1.97.xml>.

Yaguchi:2000:RHR

- [Yag00] Hirotake Yaguchi. Randomness of Horner’s rule and a new method of generating random numbers. *Monte Carlo Methods and Applications*, 6(1):61–76, 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-1/mcma.2000.6.1.61/mcma.2000.6.1.61.xml>.

Yaguchi:2002:CLP

- [Yag02] Hirotake Yaguchi. Construction of a long-period nonalgebraic and nonrecursive pseudorandom number generator. *Monte Carlo Methods and Applications*, 8(2):203–213, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-2/mcma.2002.8.2.203/mcma.2002.8.2.203.xml>.

Yamada:2021:HOW

- [Yam21] Toshihiro Yamada. High order weak approximation for irregular functionals of time-inhomogeneous SDEs. *Monte Carlo Methods and Applications*, 27(2):117–136, February 20, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2085/html>.

Yang:2013:NNS

- [Yan13] Xuewei Yang. A new numerical scheme for a class of reflected stochastic differential equations. *Monte Carlo Methods and Applications*, 19(4):273–??, December 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-4/mcma-2013-0011/mcma-2013-0011.xml>.

Yu:2021:DMC

- [YJH21] Unjong Yu, Hoseung Jang, and Chi-Ok Hwang. A diffusion Monte Carlo method for charge density on a conducting surface at non-constant potentials. *Monte Carlo Methods and Applications*, 27(4):315–324, October 28, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2098/html>.

Yaguchi:2008:NNP

- [YK08] Hirotake Yaguchi and Izumi Kubo. A new nonrecursive pseudorandom number generator based on chaos mappings. *Monte Carlo Methods and Applications*, 14(1):85–98, May 2008. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://hdl.handle.net/10076/9251>; <http://www.degruyter.com/view/j/mcma.2008.14.issue-1/mcma.2008.005/mcma.2008.005.xml>.

Yamada:2018:SOW

- [YY18] Toshihiro Yamada and Kenta Yamamoto. A second-order weak approximation of SDEs using a Markov chain without Lévy area simulation. *Monte Carlo Methods and Applications*, 24(4):289–308, December 2018. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2018.24.issue-4/mcma-2018-2024/mcma-2018-2024.xml>.

Zalesky:2000:SRB

- [Zal00] B. A. Zalesky. Stochastic relaxation for building some classes of piecewise linear regression functions. *Monte Carlo Methods and Applications*, 6(2):141–157, ??? 2000. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2000.6.issue-2/mcma.2000.6.2.141/mcma.2000.6.2.141.xml>.

Zarezadeh:2019:PDM

- [ZC19] Zakarya Zarezadeh and Giovanni Costantini. Particle diffusion Monte Carlo (PDMC). *Monte Carlo Methods and Applications*, 25(2):121–??, June 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-2/mcma-2019-2037/mcma-2019-2037.xml>.

Zio:2004:DSV

- [ZCC04] E. Zio, A. Cammi, and A. Cioncolini. Dagger-sampling variance reduction in Monte Carlo reliability analysis. *Monte Carlo Methods and Applications*, 10(3–4):641–652, December 2004. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.641/mcma.2004.10.3-4.641.xml>.

Zherelo:2013:CMB

- [Zhe13] Anatoly Zherelo. On convergence of the method based on approximately exact formulas for functional polynomials for calculation of expectations of functionals to solutions of stochastic differential equations. *Monte Carlo Methods and Applications*, 19(3):183–??, September 2013. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2013.19.issue-3/mcma-2013-0009/mcma-2013-0009.xml>.

Zalewska:2010:MIA

- [ZNS10] Marta Zalewska, Wojciech Niemirow, and Bolesław Samoliński. MCMC imputation in autologistic model. *Monte Carlo Methods and Applications*, 16(3–4):421–438, December 2010. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2010.16.issue-3-4/mcma.2010.017/mcma.2010.017.xml>.

Zapadinsky:2002:ECC

- [ZPK02] Evgeni Zapadinsky, Liisa Pirjola, and Markku Kulmala. Effect of cross-correlated fluctuations on the aerosol dynamics: Monte Carlo simulations. *Monte Carlo Methods and Applications*, 8(4):405–419, 2002. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <http://www.degruyter.com/view/j/mcma.2002.8.issue-4/mcma.2002.8.4.405/mcma.2002.8.4.405.xml>.

Zhang:2019:PMM

- [ZYD19] Lihao Zhang, Zeyang Ye, and Yuefan Deng. Parallel MCMC methods for global optimization. *Monte Carlo Methods and Applications*, 25(3):227–??, September 2019. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/view/j/mcma.2019.25.issue-3/mcma-2019-2043/mcma-2019-2043.xml>.

Ziane:2021:BTA

- [ZZA21] Yasmina Ziane, Nabil Zougab, and Smail Adjabi. Body tail adaptive kernel density estimation for nonnegative heavy-tailed data. *Monte Carlo Methods and Applications*, 27(1):57–69, February 2, 2021. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2021-2082/html>.