A Complete Bibliography of Publications in
Monte Carlo Methods and Applications

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Title word cross-reference

(0, m, 2) [Xia02]. (n, k) [Gol03]. (t, m, 2) [DK06]. 1 [BJ01, CA12, NPM+06]. 2
[FM01, NPM+06]. 2p [NS09]. 3 [KS05, Kur95a]. b ≥ 2 [Xia02]. C [PS98]. Δ2
[Mis07]. e [GG05]. GF(2) [Tak96b]. L2 [Ego97]. Lp(T) [KM15]. m
[Tak96a, Tak97]. M/M/r [CS96]. M^X/G/1 [SC96]. p [FKM08]. ±1 [EM03]. t
[Nad08a, Nad08b, Sak10]. Θ [Buc04]. Z [ONZ99].

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

/ [Ano99e].

11 [Hal05a]. 17 [LP13].

2 [Oga97, Tuf98]. 2000 [Ano00g, Ano00h]. 2003 [Ano02e].
...
Dependence [Nak98].

Dependent [CP02, KNS04, Nao95b, Kaw06].

Depositing [NPM+06].

Depth [MM00].

Derivative [MH12, MH13].

Derivatives [KS04a, CCMZ08, KSC11].

Descriptive [Bea09].

Design [Ano96d, NPM+06].

detector [MM00].

Determination [NK06].

deterministic [BFP97, Hei95, Wag10].

Deviational [Wag08].

Deviations [Com01, KM11b, KSC06].

Devices [BAO+04, VA04, NVDA07].

Diaphony [PS10].

Dierent [RST96].

Dierential [Ano99e, Ano00g, BT96, BF01, Hau00b, Hau00c, Kan95, KM95, LN04, BMO01, Bu04, EGO07, ES10, EM13, FP99, GR08, Hab12, KM02, MOC03, NP04a, Pri01, RUG13, Rot07, WENG09, Xia96, Yan13, Zhe13].

diffusing [KS01].

Diffusion [CP01, ELV10, HMG01, KT11b, KP02, NPM+06, FHS13, Hau00a, Le03, MS14, SL14, SLK15, Wih01].

Diffusions [BNLS06, BST10, Bir09, Gob01, MG10, Oga01].

Dissusive [Oll01].

Digital [LTD01].

Digitized [SM04].

dimensional [CRS14, EM13, HBBA15, Mor02, Mor05, Mor08, PS10, Sim95, SS14b].

Dimensions [ELRU04, LW10, SS15].

Direct [Gui99, KRSV99, WK05, Kh00, MZB04, Rog96, SN13].

Dirichlet [AS05, Bou05, NO09b, SS95].

Discrepancy [GP12, IM04, Mor99, Mor04, Okt06, AH12, DK06, DGK08, FL10, Mor98, Mor02, Mor05, Mor08, MM12, OG09, PC04, RST96, Sha10, Tuf96, Tuf98, Xia96].

Discrete [SSL04, KM11a, OO03, PS05, Voy97].

discretely [BS09].

discretization [Alf05, Pri01].

Distributed [PGB98, Row02, Ave04, Bu04, FK08].

Distribution [HPY07, SUZ04, FN09, Hab11, MP12, MR04, Mis07, NZ09, SSG99, Voy98].

distributions [Ego07, FT00, Nad08b].

DNS [KOSY01].

domain [CL02a].

domains [NO09b].

Döring [Gui08].

Double [FHS13, CL01a].

Distributed [PGB98, Row02, Ave04, Bu04, FK08].

Double-barrier [FHS13].

drifts [Osa01].

driven [AG03, GR08, Hau00b, Mar10].

DSMC [HBBA15].

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, 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 [ZPK02].

Effective [SM04].

effects [WENG09].

Efficient [Gob01, HPY07, KSC11, AM15, Gri14, JLH10, KW02].

eigenvalues [DK98a].

Elasticity [CP01, SS02].

elastostatics [KS15].

Electron [BP98b].

Element [BP02].

Elliptic [MFL01, SSO08].

Empirical

[SS06, BG13, FP02].

energy [KK09].

engineering [KD99, Le03].

Entropy
[CL02b]. environment [ES11]. Equation
[BQA03, DT01, KNS04, NAKS04, WK05, AG03, Aze12, Bab99, BFP97, CA12, CRS14, EW02, GM04, GA99, GR08, JHLH10, KSNS15, KS95a, Khi00, KW97, KS01, KS03, KW02, LT08, Man03, Oga01, PW01, PS05, Rog99, Rot07, SRKL96, SK97a, SS03, SL14, Wag98, Wag15]. Equations
[Ano99e, Ano00g, Ars07, BT96, BF01, GN99, GZ01, Hau00b, Hau00c, Kan95, HM95, LN04, LS97, Lik98, NP04b, Sim95, Ant11, Aze12, BMO01, Bu94, DKS+98, Ego07, ES10, ER06, EM13, FP99, FM01, Go97, Gui97, Gui08, Hab12, IK00, KLP14, KS15, KM02, MPC03, Nek03, NP04a, PS98, Pri01, Raj99, RJG13, SSL06, SM09, SLK15, WENG09, Xia16, Yan13, dBDD01, Gui99]. Equity [MBK06]. Erratum [JS10, LP13, Oga97]. Error [Kan95, PS98, Rud04, Tu04, AH12, AP04, KT11a, KS03, NZ09, Owe06, RJG13, SS03]. Errors [GN99, SSS06, SS07, Hal04, Hal05a, Hal05b]. Esseen [Bis09]. estimate [Sha10]. estimated [Hal04, Hal05a, Hal05b]. Estimates [CP01, SS07, CP02]. Estimating [SM04, LL14]. Estimation [AD01, CRT02, NA95, ND06, Pap98, Tu04, AN12, KSC11, MP12, MM00, NO99a, OW07, Oga08, Pit06, PS98, Pit012, SS03]. Estimations [Kan95, KS03, Smi98]. estimator [Mcl11]. Estimators [SS06, Erm11, NT97, SD06, SM08]. Euclidean [Ant95]. Euler [BT96, DKS+98, Kan95, KH097, KM02, KP02, NP04a, NZ09]. Eulerian [DK98b, KS04b, Nak98, SK03]. evaluation [AP04, EM03, MT08, Mis07]. Evaporation [Ple00]. Event [Nad07, MS14]. evolution [AG03, Gui97, Rog96]. Exact [EM13, FG04, JS07, KM11a, MG10, Oga97, Zhe13, JS10]. exchange [CL01a]. excitations [Sab08]. Excursion [Hau00c]. exit [BL15]. exit-time [BL15]. Expansion [Sab08, KT11a]. expansions [KM02, NT97]. expectation [Rud10]. expectations [Ego07, ES10, Zhe13]. experiment [SS14b]. Experimental [Ano96d]. Explicit [MK06]. Exploitation [CCMZ08]. Exponential [KS90b, KK09, NK06]. exponential-normal [KK09]. exponents [Wih01]. expression [Nak97]. extension [BMS09]. Exterior [SS95]. Extrapolation [Pag07]. extreme [AN12].

Factorization [Row00]. Fallout [KPSZ96]. Fast [CPH07, LP11, LP13, SLP07]. Feynman [MT08]. Fibonacci [AM15]. fictitious [KS95a]. Field [Hor02, HK14, HBB15]. Field-induced [HK14]. Fields [KS06c, BK95, KS13, KS06b, LP11, LP13, PMW10, PO04]. filter [PRS05]. filtering [FP99]. Filters [New01]. Filtration [KS04c]. Finance [LP12, KT11b, MQH14, Cos01]. financial [ELZ11, KSC11]. Finite [ARS07, BP02, BFP97, BL15, KM11a]. finite-range [BL15]. First [Ano99e, Ano00a, BLNS06, FHS13, MPC03, Rot07]. first- [MPC03]. first-passage [FHS13]. fissured [Le04]. fitness [Gui08]. fitting [TTEA01]. Fix [Voy97]. Fixed [SSL06]. Flow [WK05, HBB15, KS04b, KS05, MPC03, SK03, SKL09]. Flows [KS95b, KSK97, SK97b, BP02, Min01, SK00]. fluctuation [SLK15].

Fourier-Wavelet [KS06c]. Fourth [Ano00f]. fractional [AG03, GA99, GR08]. fractured [CL02a]. Fragmentation [Gui08, Wag10]. framework [LL11]. free [Nek03]. Frequency [BAO^+04]. Frobenius [Mor08]. Frobenius [Mor08]. Frobenius [Mor08]. Frobenius [Mor08]. Frobenius [Mor08]. Frobenius [Mor08]. Frobenius [Mor08].

Gamma [BP97, BP98b, BBG15, SAKG15]. gamma-rays [SAKG15]. gas [BC11]. gas-phase [BC11]. Gaussian [AP04, BK95, Ego97, FGD13, Gri10, KKS13, KS14, KS06c, LP11, LP13, PP03, PMW10, PP04, Tur11]. gelation [EW01]. general [LT08, McL11]. generalization [DT01]. Generalized [BP08b, FGM^+01, Gui08, FIN02]. Generalizing [LW10]. generated [EZ04, IM04, Mor98, Mor99, Mor04, MM12, Nad08b, SSL04]. Generating [Ste00, Gri10, Yag00]. Generation [Chi13, US96, Ege09, FGD13, Tak00].


ICM [Row02]. identification [HKN12]. II [BT96]. IID [ES11].

illumination [SBH04], illustration [Mis07]. IMACS [Ano00a, Ano02e, Ano03b, DS10, Sab04b]. Image [DSGZ01, SUZ04].

Implementation [HvSST14, BMS09]. Importance [BP97, Sta95, BFP09, CRT02, FS12, Kaw06, MS14, ME09, Shv03, UV00]. improve [BG13]. Improved [FL10]. Improvement [CP01]. Improving [Pot12]. imputation [ZNS10]. incoming [SL14]. Incorporation [VA04].


Isotropic [Kur95a, Nak98, KS15, Nak97, SL14]. issues [Min01]. iteration [BK806]. Iterative [DKS+98, PS98, SS02, SL10]. IV [Ano02e, Sab04b]. IVth [Ano03b].


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]. Laplace [SSL06]. Large [Com01, HR02, SVH+04, KM11b, SSL04, SM09, SL10]. largest [Nad08a].

Limit [Gol03, AK14, NO09a, SS15]. Linear [AAD04, DMZ03, EUW98, Hal06, Lik98, NS07, PGB98, Ant11, ER06, GN05, Hal08a, IM04, Lej01, Mor98, ONZ99, Rie99, SM09, SL10, Zal00]. linearized [PS05]. Lipschitz [NZ09]. Local [Hau00c, Kur95a, EM13]. Local-Isotropic [Kur95a]. Log [KS04c]. Log-Stable [KS04c]. Lomax [NK06]. long [Yag02]. long-period [Yag02]. lot [AW10]. Lottery [BG01]. Low [Mor98, DGKP08, Mor02, Mor05, Mor08, MM12, PC04, RST96, Tu96, Tu98, Xia96]. low-discrepancy [DGKP08, PC04, Xia96]. lower [Sha10]. Lyapunov [Wih01].


Methods [AAD04, Ano96d, Ano99c, Ano00g, Ant96, BP02, KS06a, Kra01, KS06c, LP13, LT04, LTD01, Oga97, Tu04, AE15, Aze12, Bal08, BCZ05, BG13, CCMZ08, CP15, DL14, Hal04, Hal05a, Hal05b, Hei95, IK00, JHL01, KNS15, KB15, KD99, Khi10, KS03, KOSY01, Lej04, MK06, RST96, Row03, SS02, SL10, SM12, Sen01, Tu96, Tu98, UV00, Voy98, Ano00a, Ano03b, DS10, Sab04b]. microelectronic [NVDA07]. microstructure [Oga08]. Milstein [KS06a]. Minimal [CL02b]. minimization [GK08]. Mixed [NVDA07, AH12, CA12, SS01, WENG09]. mixed-effects [WENG09]. Mixing [Row02]. Model [CS96, Hor02, KNS04, Kur95b, Kur95a, KSSV03, Oga01, SK98, Bal08, BBG15, BMS09, CL01a, CL02a, Hei14, KS01, KS04b, LPT03, Lin06, Man03, MH13, SK03, Sak10, ZNS10]. Modeling
[KPSZ96, KS04c, SVH+04, BC11, CCG15, CRS14, Gui08, MPC03, NVDA07, PGS09, PO04, SH08, VMS08]. Modelling [SM03, Min01, Shv03, Voy98].

Models [Ano00h, BP02, CK04, KS95b, Kur97, KSK97, SK97b, SS01, BK95, CRT02, CCG15, Ego97, ELZ11, Hei08, KOSY01, Lin06, NK06, Pit06, PMW10, Wag10, Wag15, WENG09]. modification [Ant95]. modifications [VDM00]. Modified [PGB98, Chi13]. Modulated [AD01]. Modulations [LTD01]. moduli [NS09]. Molecular [Sei04]. molecules [FM01].

Monaco [Ano00g, Ano99e]. Monte [Ano99e, Ano00a, Ano03b, DS10, Hal05a, JS10, LP13, Oga97, OG09, Sab04b, Tuf98, ATBM14, AK14, AAD04, Ano09g, Ant96, AE15, Ar04, Ars98, Ars07, AD99, Aze12, Bab99, Bal08, BCZ05, BQA03, BP02, BP97, BP98a, BP98b, BAO+04, BG01, But03, CL01a, CL02a, CCMZ08, CA12, CRS14, CP01, DL14, DK98a, DMMZ03, ELZ11, EUW98, EWO2, ER06, Erm11, FM01, GM04, Gri10, Gri14, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HPY07, HMG01, JS07, Kav07, KD99, KD04, KS95a, Khi00, KPSZ96, KM15, Kra01, KRSV99, LL11, LT04, Lej04, Loc06, LM05, Lik98, LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11, MM00, MP02, NPM+06, NMH04]. Monte [NÖ09b, Ökt96, ONZ99, Páp04, PW01, PWY99, Ple00, PGS09, PS98, PIR04, Pít12, RST96, Rog99, Row03, Rud10, SA96, SK97a, SD06, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, Sta95, Sug04, TTEA01, Tuf96, Tuf04, UV00, VA04, VDM00, WAG08, ZPK02, ZCC04, mMSD04].

Monte-Carlo [FM01, MR04]. Motion [KS00, KSK97, SK97b, AG03, CP02, GA99, Nek03, CP02]. motions [Osa01]. Moving [DK98b]. MR1414863 [Oga97]. MR1434423 [Tuf98].


Nonlinear [New01, BPP01, CRS14, FG04, KLP14, KS95a, KHO97, Oga01, Yag02].
PS98, dBDD01. nonrecursive [Yag02, YK08]. nonstationary [Gri10].
Normal [Tuf04, KK09]. Normalization [ELRU04]. note
[Hab11, Hab12, KD99]. Nuclear [KPSZ96, MPZP04]. Number
[GGP06, Kur97, Sug95, AM15, Ima13, MH12, MH13, MQH14, Sak10, Tak96b,
Tak00, Yag02, YK08]. Numbers [Ant96, US96, Ant95, Yag00]. Numerical
[AS95, BF01, Hau00c, KSNS15, Mat99, SVH+04, FIN02, Hal15, Hei95, IIO14,
Kab05, KLP14, Min01, MPC03, PMW10, PO04, RST96, ST00, Voy97,
VMS08, Xia96, Yan13, dBDD01, KSK97]. numerics [PP03, PP05].
Nyström [RJG13].

Object [DSGZ01]. observation [PRS05]. observed [Bi09]. Oceanic
[CK04]. October [Ano00h]. ODE [MK06]. on-the-fly [FGD13]. One
[SK98, ÉM13, KKS13, PS10]. one-dimensional [ÉM13, PS10].
One-Particle [SK98]. open [PGS09]. Operator [NAKS04, Ant95, Mor08].
Operator-Split [NAKS04]. Operators [DMZ03, LK02, NÖ09b]. optical
[TTEA01]. Optimal [AD01, CHK01, CL02b, GHT00, LNO15, NS07, NHD06,
PP03, Pap04, PGB98, Sei04, AD99, GG05, Kab05, PRS05]. optimization
[ME09, PS98, SS03]. Optimizing [Ars98]. option [BGS08, DM10, PP05].
options [AK14, BCZ05, BKS06, GK08, JS07, JS10, LPT03, Sag11, Sin14].
Order [BLNSP06, MPC03, Rot07, VMS08]. Ordinary [KS06a, PP04].
Orlicz [KM11b], Ornstein [KM11a]. outline [Hal04]. output [But03].
overview [BKS06]. oxygenation [MM00].

packing [AW10]. Pair [KS95b, Rog96]. Pairs [Kur95a]. papers
[DS10, Sab04b]. parabolic [NÖ09b, Pri01]. paradigm [PR04]. Parallel
[AAD04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].
Particle [BP98b, KNS04, Kur95b, Kur95a, Kur97, KSK97, NPM+06, Oga96,
Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, Gol03, KSK97, NPM06,
Oga96, Oll01, Sab04b]. Parabolic [NO09b, Pri01]. paradigm [PR04]. Parallel
[AA04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].
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Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, Gol03, KSK97, NPM06,
Oga96, Oll01, Sab04b]. Parabolic [NO09b, Pri01]. paradigm [PR04]. Parallel
[AA04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].
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Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, Gol03, KSK97, NPM06,
Oga96, Oll01, Sab04b]. Parabolic [NO09b, Pri01]. paradigm [PR04]. Parallel
[AA04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].
Particle [BP98b, KNS04, Kur95b, Kur95a, Kur97, KSK97, NPM+06, Oga96,
Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, Gol03, KSK97, NPM06,
Oga96, Oll01, Sab04b]. Parabolic [NO09b, Pri01]. paradigm [PR04]. Parallel
[AA04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].
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Oll01, SA96, SK97b, SK98, BFP97, BJ01, Cap01, Gol03, KSK97, NPM06,
Oga96, Oll01, Sab04b]. Parabolic [NO09b, Pri01]. paradigm [PR04]. Parallel
[AA04, DK98a, KMS04, MH12, MH13, PGB98, LLLP12, Chi13, EUW98,
LL13]. Parameter [NHD06, Pri06, KM15]. Parametric [Ars07, Nao95].
Pareto [HPY07]. parking [AW10]. Partial
[Ano99e, Ano00g, GR08, LNO15, Nin03, PRS05, Pri01, Rot07, Xia96].

Plasma [BQA03, CRS14]. Point
[GHT00, Smi98, Bea09, DGKP08, GP12, SN13]. Points
[Pap04, Nad08a, Ste00]. Poisson [CRS14, GM04, Hau00b]. Policy [BKS06].
Pollard [Vid07]. polynomial [GP12, SS14a]. polynomials [Tak96b, Zhe13].
polynomial [GP12, SS14a]. polynomials [Tak96b, Zhe13].
Pollard [Vid07]. population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
SM04, BCR11, CL02a, KS04b, KS05, Lej04, SK03, SKL09, Smi98]. Portfolio
[MBK06, GG05, Sak10]. possible [DK06]. Power [Hei04].
polynomial [GP12, SS14a]. polynomials [Tak96b, Zhe13].
population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
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population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
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population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
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[MBK06, GG05, Sak10]. possible [DK06]. Power [Hei04].
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SM04, BCR11, CL02a, KS04b, KS05, Lej04, SK03, SKL09, Smi98]. Portfolio
[MBK06, GG05, Sak10]. possible [DK06]. Power [Hei04].
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population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
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polynomial [GP12, SS14a]. polynomials [Tak96b, Zhe13].
population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
SM04, BCR11, CL02a, KS04b, KS05, Lej04, SK03, SKL09, Smi98]. Portfolio
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polynomial [GP12, SS14a]. polynomials [Tak96b, Zhe13].
population [AN12, Hei14], porosity [CL01a]. Porous [KSSV03, KS04c].
SM04, BCR11, CL02a, KS04b, KS05, Lej04, SK03, SKL09, Smi98]. Portfolio
[MBK06, GG05, Sak10]. possible [DK06]. Power [Hei04].
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