A Complete Bibliography of Publications in
Monte Carlo Methods and Applications

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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]. 2p [NS09]. 3 [KS05, Kur95a].
b ≥ 2 [Xia02]. C [PS98]. C([0, T]) [KPV18]. Gp [CRGF18]. Δ2 [Mis07]. ε
[CVJ16, GG05]. GF(2) [Tak96b]. k [ASTY19]. L2 [Ego97]. Lp(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 [CVJ16]. -sequences [Tak96a, Tak97].
-space [PS98]. -wise [ASTY19].

1 [BOTAZ19, TOTTI18]. 11 [Hal05a]. 17 [LP13].

2 [Oga97, Tuf98]. 2000 [Ano00g, Ano00h]. 2003 [Ano02e].
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,
Oga07, ÖG09, Sab04b, Tu98, ZC19, ATBM14, AA04, AT96, AE15, An15,
Aro04, Ars98, Ars07, AD99, Aze12, Bab99, Bai08, BHA18, BCZ05, BQA03,
BK14, Ben16, BP02, BP97, BP98a, BP98b, BS18, BOTA919, 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, Gu97, Hal04, Hal05b, Hal06,
Hal08a, Han00b, Han00a, He95, 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, NXO18, NPM+06, NMM04, NO09b,
Ökt06, ONZ99, Pan15, Pap04, PW01, PG19, PWY99, Ple00, PGS09, PS98,
PI04, Pöt12, RS21, RST96, Raj19, RBB21, Rog99, Row03, Rud10, SA96,
SK97a, Sab16d, SE18, SP20, SD96, SND14, Sen01, SAKG15, Sin14, Smi98,
SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTAI18, TM20, TTEA01,
Tuf96, Tu04, UV00, VAYT20, VA04, VDM00, Wag08, War18, YJH21,
ZPK02, ZCC04, mMSD04]. Carlo-Based [LT04]. cascades [KK09]. case
[EUW98, Erm11, PP03, PW01, RJG13]. CAT [AHT04].
cathodoluminescence [SK18]. cavity [HBBA15]. Cellular [BAO+04].
censored [LL14]. central [NO09a, Go03]. centres [Go04]. certain
[Tak96b, Tur19]. CFTP [BN15, FN09]. Chain
[FVK16, FVK17, LK02, FN09, NB19, Rud10, YY18, MWMS18]. Chains
[LT04, Mat09, Ari15, Hal21, Sni98]. change [Ave04, KLR+03]. changing
[Erm11]. chaos [Ego20, NR02, SS14a, SS17, YK08]. characteristics [EM17].
charge [YJH21]. chemistry [KW02]. choice [Ege09]. chord [MR04]. CIGS
[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, Gu09, SK00,
SLP07, WK05, Bab99, EW01, FG04, KS03, SRKL96, SK97a]. coefficient
[BMO01, CL01a, KNS15]. 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].
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].
CVA [ATBM14]. CVA R [BP09]. 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
[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
6

[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, Haut00b, Haut00c, Kan95, KM95, LN04, BMO01, BEH16, BH18, Buc04, E204, Ego07, ES10, EM17, EP19, EM13, 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, Haut00a, 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, Fob01, MG10, Oga01]. Diffusive [Oli01]. Digital

[LTD01]. Digitized [SM04]. dilute [BHA18]. dimensional

[BEH16, BH18, CRS14, CJV16, EM13, Hid20, HBBA15, Kol20, Mor02, Mor05, Mor08, Pan15, PS10, Rey17, Sim95, SS14b, War18]. Dimensions

[ELRU04, LW10, SS15, SS18b]. Direct

[Gui99, KRSV99, WK05, Klh00, 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 [Bi09]. Discretization

[KLW21, Aif05, NY19a, OY19, Pri01]. discretized [Wih01]. Dispersion

[Kur95b, KS95b, Kur95a, Kur97, SA96, SK98, CG15, KOSY01]. distance

[NS09, Rey17]. Distributed [PGB98, Row02, Ave04, Buc04, FKB08].

Distribution [HPY07, SUZ04, BS18, CRGF18, FN09, Hab11, Kol20, MP12, Mak15, MM20, MR04, Mio07, NZ99, SK18, SGG99, Tor20, Voy98].

distributions [Ego97, FTO0, Nad80b, PR19]. DNS [KOSY01]. domain

[CL02a]. domains [NO09b]. 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, Haut00b, 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


Image [DSGZ01, SUZ04]. Imaging [SK18]. Implementation
[HvSST14, BMS09, LCRK18, NXO18]. Implementing [PO20]. Importance
[BP97, Sta95, BFPO9, CRT02, FS12, Kaw06, MS14, ME09, Shv03, UV00].
Improving [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [Pot12]. imputation [ZNS10].
improving [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [Pot12]. imputation [ZNS10].
improving [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [Pot12]. imputation [ZNS10].
improving [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [Pot12]. imputation [ZNS10].
improving [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [Pot12]. imputation [ZNS10].
Mesoscopic [BP02]. Method [Aro04, Gui99, KS00, Lik89, 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, HBB15, KT11a, Kas17, Kaw06, KW97, Kol21, KS16, KM15, Mar10, MC11, MM12, NP04a, NZ09, Nk16, NX018, 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, JHL10, KNS015, Kab05, KD99, Khi00, KS03, KOSY01, Lej04, MK06, MWMS18, RS21, RST96, Row03, SS02, SL10, SM12, Sab16c, Sen01, Tuf96, Tuf98, UV00, Voy98, ZYD19, Ano00a, Ano03b, DS10, Sab04b]. Metropolis [MDMS20]. microchannel [HBA16]. microelectronic [NVDA07]. Milstein [KS06a]. Minimal [CL02b]. minimization [GK08]. minorization [Spa21]. misspecifications [IN17]. Mixed [NVDA07, AH12, CA12, P020, 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, ESB18, 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, WENG09]. Modelling [SM03, Min01, Shv03, Voy98]. Models [Ano00h, BP02, CK04, KS05b, Kur97, KSSV03, SK97b, SS01, B22, BK95, CRT02, CCG15, Ego07, ELZ11, Hei08, IP17, Kol21, KOSY01, Lin06, LWC18, NK06, PP19, PPN20, Pit06, PMW10, SSDM21, Wag10, Wag15, WENG09]. modes [LWC18]. modification [Ant95]. modifications [VDM00]. Modified [PG98, Chi13]. Modulated [AD01]. Modulations [LTD01]. moduli [NS09]. Molecular [Sei04]. molecules [FM01]. Monaco [Ano00g, Ano99e]. monotone [BN15, Mor99]. Monte [Ano99c, Ano00a, Ano00g, Ano02c, Ano03b, DS10, Hal05a, JS10, LP13, Oga97, ÖGO9, 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, BOTAZ9, BDGZ20, BAO+04, BG01, But03, CL01a, CL02a, CCMZ08, CA12, CRS14, CP01, DL14, DK98a, DMZ03, ELZ11, ES17, EUW98, EW02, ER06, ER11, FVK16, FVK17, FM01, GM04, Gri10, Gri14, Gri17, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HY97, HMG01, JS07, KSPZ020, Kaw07, KD99, KD04, KS09a, Khi00, KPSZ96, KM15, KRSV09, LL11, LCRK18, LOR18, LT04, Lej04, Leo06, LM05]. Monte [Lik98, LK02, MT13, MZ98, MZ04, Mar10, MKL01, MH12, MR04, MC11, Ms12, NL07, NP04a, NZ09, Nk16, NX018, 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].
Monte-Carlo

Morgenstern

morphology

Motion

motions

Moving

MR141463

MR1434423

MR2338086

MTTF

Multi

multi-GPU

multi-stage

Multi-step

Multidimensional

Multilevel

Multiple

multiples

Multiplicative

Multiscale

Multivalued

multivariate

Nanbu

nanocrystals

nanosystems

Narrow

Narrow-Width

Natural

Navier

negative

nested

Nesting

nets

network

networks

Neumann

Neural

neutral

neutron

Newton

Nifty

Ninomiya

no

noise

Non

non-analog

non-Bayesian

non-constant

non-convex

non-Gaussian

non-identifiabilities

Non-Lipschitz

Non-Markovian

Non-negative

Non-parametric

non-stationary

non-uniform

nonalgebraic

Noncommutative

nonconservative

nonhomogeneous

nonnegative

nonrecursive

nonstationary

Normal

Normalization

Note

Nuclear

nucleation

Number

Numbers

Numerical
[AS95, BF01, Hau00c, KSNS15, Mat99, MS16, SVH + 04, FIN02, Hal15a, Hal15b, Hal16, Hei95, IIO14, Kab05, KLP14, Min01, MPC03, OY19, PMW10, PO04, RST’96, ST00, Voy97, VMS08, Xia96, Yan13, dBD01, KSK97]. numerics [PP03, PP05]. Nystrom [RJG13].

Object [DSGZ01]. observation [PRS05]. observed [Bis09]. Oceanic [CK04]. October [Ano00h]. ODE [MK06]. on-the-fly [FGD13]. One [SK98, BEH16, CJV16, EM13, Hi’d20, KKS13, PS10, Rey17].

one-dimensional [BEH16, BH18, CJV16, EM13, Hi’d20, PS10, Rey17].

One-Particle [SK98]. open [PGS09]. Operator [NAKS04, Ant95, Mor08].

Operator-Split [NAKS04]. Operators [DMZ03, LK02, NO09b]. optical [TTEA01]. Optimal [AD01, CHK01, CDGG21, CL02b, GHT00, LNO15, NS07, NHD06, PP03, Pap04, PGB98, Sc04, AD09, BM19, GG05, Kab05, KPs17, PRS05, WN19].

Optimising [Bee21]. optimization [EHE18, ME09, PS98, SS03, ZYD19]. Optimizing [Ars98]. option [BGSR08, DM10, ECLR21, LL21, PP05]. options [BCZ05, BK14, BK06, CK18, GK08, JS07, JS10, LPT03, Sag11, Sin14].

Order [BLNS06, 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 [NO09b, Pri01, SS20a]. paradigm [PR04].

Parallel [AAD04, DK98a, KMS04, MH12, MH13, PGB98, ZYD19, Ari15, LLLP12, Chi13, EUW98, LL13]. parallelepipeds [Sab19b]. Parameter [NH06, 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 [CP07, SB04]. Patterned [Row00]. PD [WENG09]. PDE [BCR11, Lej01]. PDEs [IOR21, SSL04, Sab08, SM12, SS14a, War18]. PDF [Hei14, KW02, SH08].

[AD01, KD04, NPM+06, BC11, Min01, MPC03]. \textbf{phenomena} [EW01].
\textbf{photo} [ONZ99]. \textbf{photo-neutron} [ONZ99]. \textbf{photon} [Sen01].
\textbf{Photoneutrons} [HKHV98]. \textbf{Piecewise}
[DMZ03, IM04, Mor98, Mor99, Za00]. \textbf{PK} [WENG09]. \textbf{PK/PD} [WENG09].
\textbf{planar} [HBA16]. \textbf{Plasma} [BQA03, BS16, CRS14]. \textbf{Platen} [CK18]. \textbf{Point}
[GHT00, Smi98, Bea09, BH18, DGKP08, GP12, Har16, Kol20, Nek16, SN13].
\textbf{Points} [Pap04, Nad08a, Ste00]. \textbf{Poiseuille} [HBA18]. \textbf{Poiseuille}
[Bec21, CRS14, GM04, Hau00b, IN17, KRSJ17, TM20]. \textbf{Policy} [BKS06].
\textbf{Pollard} [Vid07]. \textbf{polynomial} [GP12, SS14a, SS17]. \textbf{polynomials}
[SH22, Tak96b, Zhe13]. \textbf{population} [AN12, Hei14]. \textbf{porosity} [CL01a].
\textbf{Porous} [KSSV03, KS04c, SM05, BCR11, SK03, SKL09, Smi98]. \textbf{Portfolio}
[MBK06, GG05, Sak10]. \textbf{positivity} [Hal15a]. \textbf{possible} [DOK06]. \textbf{posterior}
[PP21, Rei20]. \textbf{potential} [CDGG21].
\textbf{potentials} [YJH21]. \textbf{Power} [Hei04, IOR21]. \textbf{practical} [Bou95, Hal08a]. \textbf{pre}
[TTEA01]. \textbf{pre-computed} [TTEA01]. \textbf{Prediction} [CHK01, Sei04, But03].
\textbf{preference} [Ege09]. \textbf{preferential} [Gui08]. \textbf{Preliminary} [BG13]. \textbf{Prelims}
[Ano11]. \textbf{premixed} [SH08]. \textbf{Presence} [SSS06, Oga08]. \textbf{presented} [Sab04b].
\textbf{preserving} [Hal15a, Hal16]. \textbf{preset} [Gri17]. \textbf{Preventive} [SC96]. \textbf{price}
[HKN12, KSC11]. \textbf{Pricing} [BCZ05, CK18, Sag11, AHT04, BGSR08, DM10,
ECLR21, EBSY18, GK08, JWK19, LL21, MH12, MH13, PP05, Sin14].
\textbf{primitive} [Tak96b]. \textbf{prior} [PPN20]. \textbf{Probabilistic}
[AH12, An99e, An00g, Min01, \Ökt96, BCR11, \ÖG09, PO04, Wag15].
\textbf{probabilities} [AK02, GP19, Hal21, Pöt12, Sab16c]. \textbf{Probability}
[KM11b, SK18, CP02, Hal04, Hal05b, Kol20, KS06b, NB19, Nek20].
\textbf{probability} [Hal05a]. \textbf{Problem} [AS95, BP97, BG01, GHT00, KRSV99,
PG98, SS95, Sim95, CA12, KSNS15, Kol18, MT13, ME09, NVDA07].
\textbf{Problems}
[AAD04, MKL01, ST95, BPP01, Giri14, Kas17, LNO15, NO09b, PRS05, Rog99,
SS02, Sab16a, Sab16b, Sab17, Sab19b, SP20, Sen01, SS18a, SS19a, SS21b].
\textbf{procedure} [BZ20, DKS+98]. \textbf{procedures} [LL11, Voy97]. \textbf{Process}
[PLE00, SS95, BEH16, BS16, BL15, \ÉM13, Gui08, Hal15b, Hid20, KLB21,
KS14, PRS05, SK18]. \textbf{Processess}
[An00l, DSGZ01, GZ01, KP02, SLP07, AK02, Ali05, Cap01, Ego20, FHS13,
FGD13, FG04, Gol03, Gol04, Giri10, Kaw06, KM11a, KT11b, KM11b, Lec06,
MS14, NT97, PR19, PP04, Rey17, Rie99, RL18, SK97a, Tur11, Tur19, Wih01].
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