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]. (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
[CJV16, GG05]. GF(2) [Tak96b]. k [ASTY19]. L2 [Ego97]. Lp(T) [KM15]. m
[Tak96a, Tak97]. M/M/r [CS96]. Mx/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].
3rd [Ano00a].

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


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].

Aected [SS07]. aggregate [Tor20]. Algebra [AAD04, Hal08b]. Algebraic [Lik08, Ant11, ER06, MM12]. Algorithm [Ave04, BG01, DSGZ01, GHT00, HPY07, Sim95, SVH+04, US96, BCR11, BN15, CA12, CRS14, FN09, FGD13, Gri10, Gri17, HvSST14, JML20, KLP14, LL13, MP12, MDMS20, NB19, Raj19, SS03, Sab17, Sab19a, Sab19b, SP20, Sha10, SS14a, SAKG15].

Algorithms [CL02b, Hei04, HMG01, KRSV99, NP04b, Pap04, SM09, SM04, WK05, BGSR08, EW01, ER06, FP02, KS95a, LOR18, NÖ09b, RV99, SRKL96, Sab16d, Sim18, SK05, VMS08]. allowing [BN15]. almost [SD96]. American [BCZ05, BKS06]. among [Nad08a]. Amplitude [AD01]. analog [KS16, Smi09]. Analysis [BBBR19, BAO+04, CS96, KOSY01, Hei08, HvSST14, Kol18, 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, MMO0, OO03, PP05, FGM17, Lej03].

application-based [MH12]. Applications [FP99, LM05, Ökt96, US96, BM19, DM10, Har19, KD99, KD04, ÖG09, PR19, PRS05, SRKL96, Sab16c, SK18, TTEA01, Cos01]. applied [Aze12, BFP97, LP12, MK06, Nin03, NÖ09b]. Approach [DMZ03, BCZ05, DK98a, Gu97, 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, Tu04, BFP09, BST10, BBG15, BH18, Cap01, CP02, DM10, Gob01, KLPW21, KT11b, KW02, LP12, Mal07, NY19b, Nin03, OO03, OY19, Raj19, Voy97, Wel06, Wih01, YY18]. 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
Capacities [Com01]. Carlo
[Ano99e, Ano00a, Ano00g, Ano02e, Ano03b, DS10, Hal05a, JS10, LP13, Oga97, ÓG09, 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, BOTA19, 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, KD09, KD04, KS95a, Khi00, KPSZ96, KM15, Kra01, KRSV99, LL11, LCRK18, LOR18, Lej04, Leo06, LM05, Lik98]. Carlo
[LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11, MM00, MP02, MWMS18, NEBW20, NX018, NPM+06, NMH04, NÖ09b, Ökt96, ONZ99, Pan15, Pap04, PW01, PG19, PWY99, Ple00, PGS09, PS89, PIR04, Pöt12, RST96, Raj19, Rog99, Row03, Rud10, SA96, SK97a, Sab16d, SE18, SP20, SD96, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTA18, TM20, TTEA01, TuF96, TuF04, UV00, VAYT20, VA04, VDM00, Wag08, War18, ZPK02, ZCC04, mMSD04].

Carlo-Based [LT04]. cascades [KK09]. case [EUW98, Erm11, PP03, PW01, RJ13]. CAT [AHT04].

cathodoluminescence [SK18]. Cavity [HBBA15]. Cellular [BAO+04].
censored [LL14]. central [NO09a, Gol03]. centres [Gol04]. certain [Tak96b, Tur19].


chaos [Ego20, NR02, SS14a, SS17, YK08]. characteristics [EM17].

chemistry [KW02]. choice [Ege09]. chord [MR04]. cipher [FVK16, FVK17]. CIR [AI05, Hall15a, Hall15b].

circular [BZ20, SL14]. circular-shaped [SL14].

class [EM03, KKS13, Lin06, Oga01, Wag15, Yan13]. classes [Tur19, Za10]. Classification [LTD01].

Clinical [Nad07].

classing [BN15]. clusters [LCRK18]. coagulating [KS01].

Coagulation [DT01, GZ01, Gui99, SK00, SLP07, WK05, Bab99, EW01, FG04, KS03, SRKL96, SK97a]. coefficient [BMO01, CL01a, KNS15]. Coefficients [Pap04, Row02, NZ09, SK97a, SS14a]. 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].


Computable [KT11a]. Computation [Hei04, Cap01, Hei95, JS07, JS10, MS16, PR19].

computational [BM19]. Computations [Nao95, BDGZ20, DK98a, FGM17].

BMO01, BEH16, BH18, Buc04, EZ04, Ego07, ES10, EM17, EP19, ÉM13, FP99, GR08, Hab12, Hid20, KM02, LOR18, LWC18, MPC03, NY19b, NP04a, PG19, Pri01, RJG13, Rot07, WENG09, Xia96, Yan13, Zhe13]. **diffusing** [KS01]. **Diusion** [CP01, ELV10, HMG01, KT11b, KP02, NPM*06, CLP17, FHS13, Han00a, Lej03, MS14, Raj19, Rey17, SL14, SLK15, Sab16a, Sab16b, Sab17, SK18, Sab19b, SP20, SS18a, SS19a, Wih01, ZC19]. **diffusion-reaction** [SK18]. **Diffusions** [BLNSP06, BST10, Bis09, Gob01, MG10, Oga01].

**Diusion** [KS01]. **Diusion** [CP01, ELV10, HMG01, KT11b, KP02, NPM*06, CLP17, FHS13, Han00a, Lej03, MS14, Raj19, Rey17, SL14, SLK15, Sab16a, Sab16b, Sab17, SK18, Sab19b, SP20, SS18a, SS19a, Wih01, ZC19]. **diffusion-reaction** [SK18]. **Diffusions** [BLNSP06, BST10, Bis09, Gob01, MG10, Oga01].
Equation [BQA03, DT01, KNS04, NAKS04, WK05, AG03, Aze12, Bab99, BFF97, CA12, CRS14, CVJ16, EW02, GM04, GA99, GR08, JHL10, KSNS15, KS95a, Khi00, KW97, KS01, KS03, KW02, LT08, LWC18, Man03, Oga01, PW01, PS05, Rog99, Rot07, RJ20, SRK16, SK97a, SS03, SL14, Sab19a, SS17, TM20, Wag08, Wag15]. Equations [Ano99e, Ano00g, Ars07, BT96, BMO01, GN99, GZ01, Hau00b, Hau00c, Kan95, KM95, LN04, LS97, Lik98, NP04b, Sim95, Ant11, Aze12, BMO01, BEH16, BH18, Buc04, DKS98, Ego07, EM17, ER06, EP19, EM13, FP99, FM01, Gol03, Gui97, Gui08, Hab12, Hid20, IK00, KLP14, KS15, KM02, LOR18, MPC03, NY19b, Nek03, NP04a, PG19, PS98, Pri01, Rie99, RJG13, SSL06, SM09, SLK15, 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, Tu04, AH12, AP04, KT11a, KS03, NZ09, Owe06, RJG13, SS03, TOTA18]. Errors [GN99, SS06, SS07, Hal04, Hal05a, Hal05b, SS20b]. escape [SP20]. Esseen [Bis09]. estimate [Sha10]. estimated [Hal04, Hal05a, Hal05b]. Estimates [CP01, SS07, CP02]. Estimating [Rei20, SM04, LL14]. Estimation [AD01, CRT02, Nao95, NHD06, Pap98, Tu04, AN12, B20, CLP17, KSc11, LWC18, MP12, MM00, NO09a, OW07, Oga08, Pit06, PS98, Pö12, RJ20, SS03, ZZA21]. Estimations [Kan95, KS03, Smi98]. estimator [CK18, McL11]. Estimators [SS06, AJC16, BOTA19, Erm11, GLP17, NT97, PO20, SD96, SM08, SS18b, TOTA18]. Euclidean [Ant95]. Euler [BT96, BEH16, BH18, CLP17, DKS98, Hid20, Kan95, KHO97, KM02, KP02, NP04a, NZ09]. Eulerian [DK98b, KS04b, Nak98, SK03]. evaluation [AP04, EM03, MT08, Mis07]. Evaporation [Ple00]. Event [Nad07, FGM17, MS14, PPN20]. evolution [AG03, Gui08, Rog96]. Exact [EM13, FG04, JS07, KM11a, MG10, Nak97, Zhe13, JS10]. Examining [TM20]. examples [PR19]. exchange [CL01a]. excitations [Sab08]. Excursion [Hau00c]. 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 [CPH07, CL18, LP11, LP13, SL07], feedback [MC20], Feistel [AM17]. Feistel-inspired [AM17]. Feller [PR19]. Feynman [LOR18, MT08]. Fibonacci [AM15]. fictitious [KS95a]. Field [Hor02, HK14, HBBA15]. Field-induced [HK14]. Fields [KS06c, BK95, CL18, KKS13, KS06b, LP11, LP13, Lev16, PMW10, PO04]. films [BS18]. filter [PR05]. 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
[Ano99c, 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,
HBA15, HBA16, KSP04b, KSP05, Kol18, MPC03, SK03, SKL09]. Flows
[KS95b, KSK97, SK97b, BP02, Min01, SK00]. fluctuation [SKL15].
fluctuation-induced [SLK15]. Fluctuations [ZPK02, SL14]. Fluid
[HMG01, KS95b]. flux [SL14]. fly [FGD13]. FMRI [Row03]. Footprint
[KRSV99, KLR +03]. forced [MZ98]. Foreword [Sabo4a, Sab04b]. form
[KK09, NB19]. formalization [LLLP12]. Forms [Bon05]. 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, KP18]. fractured [CL02a].
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, Ano21]. Full [BAO +04, NMH04]. Full-Band
[BAO +04]. fully [KLP14]. function
[CA12, CRS14, KS14, MR04, Nak97, Xia96]. Functional
[CP15, PP05, SS03, Bu04, EM03, EZ04, Mal07, NO09a, Sag11, Zhe13].
functionals [Cap01, Ego07, ES10, Ego20, Zhe13]. functions
[AD09, EM03, FT00, Gri17, Hab11, ST00, Zal00].

G [BOTAZ19, TOTA18]. Gains [KLN21]. Gains-process [KLN21].
Gamma [BP07, BP98b, BBG15, SAK15]. gamma-rays [SAK15]. GaN
[AP04, BK95, CL18, Ego97, FGD13, Gri10, Gri17, JML20, KKS13, KS14,
KS06c, LP11, LP13, Lev16, LP03, PMW10, PP04, Tur11]. gelation
[EW01]. general [LT08, Mcl11]. generalization [DT01]. Generalized
[BP98b, FGM +01, Gui08, FIN02, KS16, KP18]. Generalizing [LW10].
generated [EZ04, IM04, Mor98, Mor99, Mor04, MM12, Nad08b, SSL04].
Generating [Ste00, Gri10, Yag00]. Generation
[ASTY19, Chi13, US96, CL18, Ego09, FGD13, Nek16, Tak00]. Generator
[Sug95, Ant95, BOTA19, MQH14, Sug04, Yag02, YK08]. Generators
[GGP06, NS07, AM17, AM15, EUW98, GN05, Ima13, MH12, MH13, NS09].
generic [BM01]. Genetic [LK02, Sha10]. geometric
[ES20, KS16, Rei20, Xia02]. Geometrical [VDM00]. Geometry
[HTKM19, Lev16]. getLHS [BOTAZ19]. getRDS [BOTAZ19]. Gibbs
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, KK09, MK06, ONZ99, SS14b, War18].
high- [ONZ99]. high-dimensional [SS14b, War18]. High-Reynolds
[Kur97]. high-temperature [MK06]. higher [GP12]. Highly [Pap98].
hitting [CP02]. HJB [KLP14]. Hole [NP110]. 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].
hyper-rectangular [DM10]. hyper-volumes [RS19]. hyperbolic
[LPT03, Rot07]. hyperspheres [AW10]. hypersurface [ES17]. hypothesis
[KS14].

ICM [Row02]. identifiabilities [MWMS18]. identification [HKN12].
illustration [Mis07]. IMACS [A000a, A002e, A003b, DS10, Sab04b].
Image [DSGZ01, SUZ04]. imaging [SK18]. Implementation
[HvSST14, BMS09, LCRK18, NXO18]. Implementing [P020]. Importance
[BP97, Sta95, BFP09, CRT02, DS10, Kaw06, MS14, ME09, Shv03, UV00].
improve [BG13]. Improved [FVK16, FVK17, FL10]. Improvement
[CP01]. improves [AM17]. Improving [P012]. imputation [ZNS10].
incoming [SL14]. Incorporation [VA04]. Increasing [Sak10].
independent [ASTY19]. index [MC20, Sin14]. Indices [SS07, Lin06, SM08].
induced [HK14, SKL15]. inequalities [Bis09]. inference [PPN20]. Infinite
[Pan15]. Infinite-dimensional [Pan15]. inflated [IN17]. Influence
[HKHV98, NP110]. Information [Lev16, LNO15]. inhomogeneous
[KS01]. 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* [RJG13].  *Integro-differential* [RJG13].  *Interacting*

[CL01b, Oll01, Osa01].  *Interaction* [VA04].  *Interactions* [Wel06].  *Interest*

[CP01, LCRK18].  *Intermediate* [JWK19].  *Intermittent* [SK00].

*Invariant* [Ano96d, Ano00g, Ano99e].  *Interval* [BJ01, MM20].  *Inverse*

[KP02, HKN12].  *Inversion* [SN13].  *Investigation* [Kab05, BM19, KK09].  *Investors* [HR02].

*Investing* [BEH16, BH18, EM13, Hid20].  *Irrational* [Sug95].  *Isomorphic* [Ego97].

*Isotropic* [Kur95a, Nak98, CL18, KS15, Nak97, SL14].  *Issues* [Min01].  *Itô*

[NY19b].  *Iteration* [BKS06].  *Iterative* [DKS +98, PS98, SL10].

*IV* [Ano02e, Sab04b].  *IVth* [Ano03b].  *Jackknife* [IP17].  *Joint* [CCG15, PPN20].  *Jointly* [Row02].  *July*

[Ano99e, Ano00g].  *Jump* [BLNSP06, BL15, FHS13, HBA16].  *Jumps* [KP02, HKN12].

*Jump-diffusion* [FHS13].  *Jumps* [BP02, HKN12].  *just* [VAYT20].

*Kac* [CJV16, LOR18, MT08, NR02, Nek03].  *Kac-type* [LOR18].  *Kernel*

[Nao95, BGSR08, BZ20, Nad08b, ZZA21].  *Kernel-based* [BGSR08].  *Kernels*

[Gri99].  *Killed* [CP02, Hau00a].  *Kind* [NB19].  *Kinetic*

[KNS15].  *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, KSY01, KSSV03, KLR+03, MPC03, Nak97, Pit06, PGB98, SK97b, SK98, SS01].  *Lamé* [SSL06].  *Land*

[KPSZ96].  *Land-based* [KPSZ96].  *Langevin* [MDMS20].  *Laplace* [SSL06].

*Large* [Com01, HR02, SVH+04, KM11b, SSL04, SM09, SL10, Sab16d].  *largest* [Nad08a].  *Latent* [Lin06].  *Latitudes* [BQA03].

*Lattice* [Pap04, ELV10, GP12, H14, RJG13].  *Law* [BT96, BJ01, HR02].  *Layer*


*Learning* [KLM21].  *Left* [ABKT18].  *Left-tail* [ABKT18].  *Length* [MR04].

*Levy* [KKS13, Kaw06, KT11b, Leo06, Mar10, YY18].  *Libor* [BMS09].  *Life*

[SK18].  *Like* [SC96].  *Likelihood* [LWC18].  *Likelihoods* [Rei20].  *Limit*

[GLP17, Gol03, BK14, NO09a, SS15].  *Linear* [AAD04, DMZ03, EUW98, Hal06, Lik98, NS07, FGB98, AM17, Ant11, ER06, GN05, Hal08a, IM04, Lej01, Mor98, ONZ99, PP19, Rie99, RL18, SM09, SL10, Sab16d, War18, Zal00].

*Linearized* [PS05, TM20].  *Lines* [ES17, ES20].  *Linked* [JWK19].  *Lipschitz*

[NZ09].  *Local* [Han00c, Kur95a, BEH16, BH18, EM13, LWC18, NY19a].

*Local-Isotropic* [Kur95a].  *Log* [KS04c, ABKT18, LL20].  *Log-normal* [ABKT18].  *Log-rank* [LL20].  *Log-Stable* [KS04c].  *Lomax* [NK06].  *Long*

[IP17, Yag02].  *Long-period* [Yag02].  *Longitudinal* [PPN20].  *Lot* [AW10].

*Lottery* [BG01].  *Low* [Mor98, DGP08, 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].


martingale [LL14]. martingales [PG19]. Maruyama [BEH16, BH18, Buc04, Hid20, Kan95]. Mass [WK05]. Masthead [Ano12a, Ano12b, Ano12c, Ano12d, Ano13a, Ano13b, Ano13c, Ano13d, Ano14e].


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