

# 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](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org), [beebe@computer.org](mailto:beebe@computer.org) (Internet)  
WWW URL: <http://www.math.utah.edu/~beebe/>

25 April 2024  
Version 1.19

## Title word cross-reference

$(0, m, 2)$  [Xia02].  $(n, k)$  [Gol03].  $(t, m, 2)$  [DK06].  $(t, m, s)$  [WLD21]. 1 [BJ01, CA12, NPM<sup>+</sup>06]. 2 [FM01, NPM<sup>+</sup>06].  $2^p$  [NS09]. 3 [KS05, Kur95a].  $b \geq 2$  [Xia02].  $C$  [PS98].  $C([0, T])$  [KPV18].  $\mathcal{G}_Y^0$  [CRGF18].  $\Delta^2$  [Mis07].  $\epsilon$  [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].  $\pm 1$  [EM03].  $R$  [Tor20].  $t$  [Nad08a, Nad08b, Sak10].  $\Theta$  [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, DHZA24, TOTAI18]. **11** [Hal05a]. **17** [LP13].

**2** [Oga97, Tuf98]. **2000** [Ano00g, Ano00h]. **2003** [Ano02e]. **2D** [SS23].

**3-D** [BMH<sup>+</sup>23]. **3D** [RBB21]. **3rd** [Ano00a].

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

**a.s** [FP02]. **abrupt** [KLR<sup>+</sup>03]. **Absorbing** [GZ01, KVK<sup>+</sup>22]. **absorption** [Hal21]. **Abstracts** [Ano00h]. **accelerators** [ONZ99]. **acceptance** [Nk16]. **accuracies** [Gri17]. **Accuracy** [SSS06, CM22, IRP22, KM15, RL18, Tur19]. **across** [MR04]. **Adaptative** [Aro04]. **Adaptive** [BST10, DM10, Kaw07, mMSD04, BFP09, HvSST14, KS16, LL11, WS22, ZZA21]. **Additive** [DT01, AM22a]. **Adiabatic** [DK98b]. **adic** [FKM08]. **Adjoint** [BP97, BP98a, BP98b, KRSV99, mMSD04]. **adjusted** [MDMS20]. **Admissible** [NS07]. **Aerosol** [ZPK02, SRKL96, SK00]. **aerosols** [LT08]. **Affected** [SS07]. **aggregate** [Tor20]. **aggregated** [dSS24]. **aggregation** [SZKS21]. **Algebra** [AAD04, Hal08b]. **Algebraic** [Lik98, Ant11, ER06, MM12]. **Algorithm** [Ave04, BG01, DSGZ01, GHT00, HPY07, Sim95, SVH<sup>+</sup>04, UŠ96, AM22b, AM23, BMH<sup>+</sup>23, BCR11, BN15, CA12, CRS14, COTB22, FN09, FGD13, Gri10, Gri17, HvSST14, JML20, KLP14, LL13, MP12, MDMS20, NB19, Raj19, SS03, Sab17, Sab19a, Sab19b, SP20, SS21a, SS21b, SB22, Sha10, SS14a, SS21b, SAKG15, VPRCBO23]. **Algorithms** [CL02b, Hei04, HMG01, KRSV99, NP04b, Pap04, SM09, SM04, WK05, BGSR08, BP23, EW01, ER06, FP02, KS95a, KAS23, LOR18, NÖ09b, RV99, SRKL96, Sab16d, Sab22, SS23, Sim18, SK05, Spa21, VMS08, ZM23]. **allowing** [BN15]. **almost** [SD96]. **American** [BCZ05, BKS06]. **among** [Nad08a]. **Amplitude** [AD01]. **analog** [KS16, Smi98]. **Analysis** [BMRF23, BBBR19, BAO<sup>+</sup>04, CS96, KOSY01, DTS22, Hei08, HvSST14, Kol18, Kol21, KSD22, MZB04, NACA23, OO03, PPN20, SSDM21, SK05, dSS24, WENG09, ZCC04]. **angular** [BS18]. **anisotropic** [Sab19b, SS18a, SS19a, SS24]. **annealing** [BP23, COTB22]. **Announcement** [Ano99e, Ano00a]. **anonymous** [Eğe09]. **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, ALT22, BCZ05, DK98a, Gui97, KLP14, LLM16, LL14, Lej04, MZ98, Min01, NMH04, PP19, Sha10]. **approaches** [PS05]. **Approximate** [EM03, ES10, Kan95, Spa22, Ego20, Hid22, Khi00]. **Approximated** [GHT00]. **approximately** [Zhe13]. **Approximating** [LN04, BCR11, Hab11]. **Approximation** [BEH16, GA99, Hid20, KS00, Kaw07, KP02, LS97, PRS05, Tuf04, AY22, BFP09, BST10, BBG15, BH18, Cap01, CP02, Cof24, DM10, Gob01, KLW21, KT11b, KW02, LP12, Mal07, NY19b, Nin03, OO03, OY19, Raj19, SH22, Voy97, Wel06, Wih01, YY18, Yam21, ZM23]. **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<sup>+</sup>01]. **Asymmetric** [DHZA24]. **Asymptotic** [FGM<sup>+</sup>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]. **autoregressive** [Meh23]. **availability** [MZB04]. **average** [JS07, JS10, LPT03, SS15, SS18b]. **averages** [Ari15]. **averaging** [LP12].

**Backward** [SS01, BMO01, Har22, IOR21, MS16, NY19a, PG19]. **Balance** [GN99, Gol03, NP04a]. **Balanced** [KS06a, FP99]. **Balking** [CS96]. **ball** [KM22]. **Band** [BAO<sup>+</sup>04, LL14, NMH04]. **bandwidth** [BZ20]. **barrier** [CK18, FHS13, Sag11]. **Barriers** [MPZP04, CP02, DMR16]. **base** [Xia02]. **Based** [LT04, SUZ04, ALT22, BGSR08, CPSH07, CP15, DK98a, Ego20, FGD13, FGM17, FS12, Gri10, IIO14, Kaw06, KS15, KPSZ96, LM05, MC20, MH12, NK06, New01, Raj19, Sab16d, SS14a, SAKG15, SH22, dSS24, TAR22, Tur19, WENG09, YK08, Zhe13]. **basket** [DM10]. **Baxter** [KKS13]. **Bayesian** [ALT22, BZ20, BBR19, CCG15, LWC18, PP19, PPN20, PP21, Row02, TAR22, WENG09]. **be** [Hal04, Hal05a, Hal05b]. **Becker** [Gui08]. **Behavior** [Oll01, GN05]. **behaviour** [FP02, Shv03]. **benchmark** [CA12, PWY99, SNDS14]. **Berlin** [Ano00h, Ano02e]. **Bermudan** [KS04a, LL21]. **Bernoulli** [NACA23]. **Bernstein** [SH22]. **Berry** [Bis09, Bis22]. **Beryllium** [HKHV98]. **Bessel** [Alf05, MG10]. **best** [DK06]. **beta** [CCG15, Voy98]. **beta-distribution** [Voy98]. **Between** [DT01, Nao95, Khi00]. **beyond** [NMH04]. **bias** [IP17, NT97, Sla23, TOTAI18]. **biased** [PÖ20]. **biasing** [MZB04]. **Biharmonic** [AS95, SS03]. **Binary** [Nek20, Nek16, PMW10]. **biomedical** [TTEA01]. **bit** [Nek20]. **bivariate** [KRSJ17]. **Black** [Bis22, 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]. **Bootstrap** [Meh23]. **Bootstrapping** [Man03]. **bound** [AM22b, AM23, DK06, Yam23]. **Boundaries** [DK98b, SL14]. **Boundary** [Hau00c, KMS04, MKL01, ST95, SA96, SM09, Sim95, BH24, CA12, GP19, Hal16, HBA16, NVDA07, Pöt12, Rog99, Sab08, SM12, Sab16a, Sim18, Wel06]. **bounded** [BJ01]. **bounding** [Spa22]. **Bounds** [KS04a, AH12, BDGZ20, FL10, KS06b, Rud10, Sha10]. **Branching**

[RKM04, ES11, SS23]. **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, SB22]. **burst** [SE18]. **Bursts** [KPSZ96].

**cadmium** [SZKS21]. **calculating** [AD99, Ego20]. **calculation** [EM17, KM15, PWY99, Zhe13]. **Calculations** [BP98a, BP98b, KLR<sup>+</sup>03, SS24]. **calculus** [AY22, BCZ05, NY19a]. **Calibration** [ELZ11]. **called** [Oga01]. **can** [Hal04, Hal05a, Hal05b]. **Capacities** [Com01]. **Carathéodory** [Hid22]. **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<sup>+</sup>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, Gri23, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HPY07, HMG01, JL23, JS07, KSPZ20, Kaw07, KD99, KD04, KS95a, Khi00, KVK<sup>+</sup>22, KPSZ96, KM15, Kra01, KRSV99, LL11, LCRK18, LOR18, LT04, Lej04]. **Carlo** [Leo06, LM05, Lik98, LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11, MMR00, MP02, MWMS18, NEBW20, NT21, NXÖ18, NPM<sup>+</sup>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, Sab22, SD96, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTAL18, TM20, TTEA01, Tuf96, Tuf04, UV00, VPRCBO23, 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<sup>+</sup>04]. **censored** [ALT22, LL14, TAR22]. **central** [NO09a, Gol03]. **centres** [Gol04]. **certain** [Tak96b, Tur19]. **CFTP** [BN15, FN09]. **Chain** [FVK16, FVK17, LK02, FN09, NB19, Rud10, YY18, eZN23, MWMS18]. **Chains** [LT04, Mat99, Ari15, Hal21, Smi98]. **change** [Ave04, KLR<sup>+</sup>03]. **changing** [Erm11]. **chaos** [Ego20, NR02, SS14a, SS17, YK08]. **characteristics** [EM17]. **charge** [YJH21]. **chemistry** [KW02]. **choice** [Ege09, Meh23]. **chord** [MR04]. **CIGS** [RBB21]. **cipher** [FVK16, FVK17]. **CIR** [Alf05, Hal15a, Hal15b]. **circular** [BZ20, SL14]. **circular-shaped** [SL14]. **class** [BJ22, EM03, Hid22, 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, Hid22, 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]. **competing** [TAR22]. **Complexity** [Pag07, Lev16, Nek16]. **complicated** [ST00]. **Component** [DGKP08, Gri17]. **Component-by-component** [DGKP08]. **components** [ONZ99]. **Compression** [SUZ04]. **Computable** [KT11a]. **Computation** [Hei04, eZN23, Cap01, Hei95, JS07, JS10, MS16, PR19]. **computational** [BM19]. **Computations** [Nao95, BDGZ20, DK98a, FGM17]. **compute** [BMH<sup>+</sup>23, CL01a]. **computed** [KVK<sup>+</sup>22, TTEA01]. **Computer** [KS00, PGS09, Ben16]. **Computing** [BFP09, BL15, KRSJ17, Nad08a, Ari15, ES17, ES20, MQH14, RS19, Rud10, ZM23]. **concentration** [KSD22, SL14]. **Concept** [BP98b]. **Concrete** [MPZP04]. **condition** [Cof24, 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]. **constrained** [CM22]. **constraint** [KLW21]. **Constructing** [Hal15a, MM20]. **Construction** [Mor02, Mor05, Yag02, DGKP08, Hal16, Mor08]. **constructions** [Bee21]. **Contaminant** [SVH<sup>+</sup>04]. **continuous** [BMO01, BJ22, Hid22, IP17, Khi00]. **continuous-time** [BJ22]. **contribution** [BS18]. **Control** [GHT00, NHD06, Pag07, PGB98, BG13, ECLR21, IOR21, KT11a, KLP14, OY19, Pöt12]. **Controlled** [CM22]. **Convective** [SA96]. **Convergence** [BF01, BP23, 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** [BMH<sup>+</sup>23, BJ01, CA12, FM01, KS05, Kur95a, NPM<sup>+</sup>06]. **Dagger**

[ZCC04]. **Dagger-sampling** [ZCC04]. **Darcy** [SKL09, SS17]. **Data** [Nad07, ALT22, LL14, OO03, PPN20, dSS24, TAR22, Tor20, ZZA21]. **de-biased** [PÖ20]. **debiasing** [McL11]. **decomposition** [Ant95]. **decompositions** [Nek20]. **Decreasing** [FP02]. **Deep** [BP97, PWY99]. **degenerate** [Wih01]. **dense** [SK23]. **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<sup>+</sup>06]. **depth** [MM00]. **derivative** [MH12, MH13]. **Derivatives** [KS04a, CCMZ08, EBSY18, KSC11]. **Describing** [Tor20]. **descriptive** [Bea09, COTB22]. **Design** [Ano96d, NPM<sup>+</sup>06, FGM17, WN19]. **design-based** [FGM17]. **detector** [MM00]. **Determination** [NK06]. **deterministic** [BFP97, Hei95, Wag10]. **Development** [SS23]. **deviation** [CB22]. **Deviational** [Wag08]. **Deviations** [Com01, KM11b, KS06b]. **Devices** [BAO<sup>+</sup>04, VA04, NVDA07]. **diaphony** [PS10]. **difference** [EW02]. **different** [KRSJ17, RST96]. **Differential** [Ano99e, Ano00g, BT96, BF01, Hau00b, Hau00c, Kan95, KM95, LN04, BH24, BMO01, BEH16, BH18, Buc04, EZ04, Ego07, ES10, EM17, EP19, ÉM13, FP99, GR08, Hab12, HS22, Hid20, Hid22, KM02, LOR18, LWC18, MPC03, NY19b, NT21, NP04a, PG19, Pri01, RJG13, Rot07, WENG09, Xia96, Yan13, Zhe13]. **diffusing** [KS01]. **Diffusion** [CP01, ELV10, HMG01, KT11b, KP02, NPM<sup>+</sup>06, CLP17, FHS13, Hau00a, Lej03, MS14, PS24, Raj19, Rey17, SL14, SLK15, Sab16a, Sab16b, Sab17, SK18, Sab19b, SP20, SA22, SS18a, SS19a, SS21b, SS24, Wih01, YJH21, ZC19]. **diffusion-reaction** [SK18]. **diffusion-recombination** [SS21b]. **Diffusions** [BLNSP06, AY22, BST10, Bis09, Gob01, MG10, Oga01]. **Diffusive** [Oll01]. **Digital** [LTD01]. **Digitized** [SM04]. **dilute** [BHA18]. **dimensional** [BEH16, BH18, CRS14, CJV16, ÉM13, Hid20, HBBA15, KSPZ23, 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, AM22b, AM23, 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, TAR22]. **DNS** [KOSY01]. **domain** [CL02a]. **domains** [NÖ09b]. **Döring** [Gui08]. **Double** [FHS13, CL01a, Kol21]. **Double-barrier** [FHS13]. **doubly** [MS16]. **draws**

[Rei20]. **Drift** [KSPZ20, DMR16, Hid22, Sab16b, Sab17, SK18, Sab19b, SP20, SA22, SS18a, Spa21]. **drift-diffusion** [SP20, SA22, 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, ZM23]. **EGARCH** [LS23]. **eigenvalues** [DK98a]. **Elasticity**  
 [CP01, SS02]. **elastostatics** [KAS23, KS15, SS23]. **electrical** [KSPZ23].  
**Electron** [BP98b, KSPZ23]. **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, ALT22]. **environment** [ES11]. **Equation**  
 [BQA03, DT01, KNS04, NAKS04, WK05, AG03, Aze12, Bab99, BFP97,  
 CA12, CRS14, CJV16, EW02, GM04, GA99, GR08, JLH10, KSNS15, KS95a,  
 Khi00, KAS23, KW97, KS01, KS03, KW02, LT08, LWC18, Man03, Oga01,  
 PW01, PS05, Rog99, Rot07, RJ20, SRKL96, SK97a, SS03, SL14, Sab19a,  
 SS17, SS23, TM20, VPRCBO23, Wag08, Wag15]. **Equations**  
 [Ano99e, Ano00g, Ars07, BT96, BF01, GN99, GZ01, Hau00b, Hau00c, Kan95,  
 KM95, LN04, LS97, Lik98, NP04b, Sim95, Ant11, Aze12, BH24, BMO01,  
 BEH16, BH18, Buc04, DKS<sup>+</sup>98, EZ04, Ego07, ES10, EM17, ER06, EP19,  
 ÉM13, FP99, FM01, Gol03, Gui97, Gui08, Hab12, HS22, Hid20, Hid22, IK00,  
 JL23, KLP14, KS15, KM02, LOR18, MPC03, NY19b, NT21, Nek03, NP04a,  
 PG19, PS98, Pri01, Rie99, RJG13, SSL06, SM09, SLK15, SS21a, SS21b, SB22,  
 Sab22, 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, TOTAI18]. **Errors**  
 [GN99, SSS06, SS07, Hal04, Hal05a, Hal05b, SS20b]. **escape** [SP20]. **Esseen**  
 [Bis09, Bis22]. **estimate** [AM22b, AM23, Sha10]. **estimated**  
 [Hal04, Hal05a, Hal05b]. **Estimates** [CP01, SS07, CP02, Gri23, NACA23].  
**Estimating** [Rei20, SM04, Spa21, LL14]. **Estimation** [ALT22, AD01,  
 CRT02, Nao95, NHD06, Pap98, Tuf04, eZN22, AN12, BJ22, BZ20, CB22,  
 CLP17, KSC11, KSD22, LWC18, MP12, MM00, NO09a, OW07, Oga08, Pit06,

PS98, Pöt12, Pra23, PS24, RJ20, SS03, SH22, Sla23, TAR22, ZZA21].  
**Estimations** [Kan95, KS03, Smi98]. **estimator** [CK18, McL11]. **Estimators**  
 [SSS06, AJC16, BOTAZ19, Erm11, GLP17, NT97, PÖ20, SD96, SM08, SS18b,  
 TOTAI18]. **Euclidean** [Ant95]. **Euler** [BT96, BEH16, BH18, CLP17,  
 DKS<sup>+</sup>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]. **evolving** [eZN23]. **Exact**  
 [ÉM13, FG04, JS07, KM11a, MG10, Nak97, Zhe13, JS10]. **Examining**  
 [TM20]. **Examples** [Hal24, PR19]. **exchange** [CL01a]. **excitations** [Sab08].  
**excitons** [SS22]. **Excursion** [Hau00c]. **Existence** [BH24, LS23, 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, TAR22]. **exponential-normal** [KK09].  
**exponents** [Wih01]. **expression** [Nak97]. **extensible** [Har16]. **extension**  
 [BMS09]. **extensions** [Sab19a]. **Exterior** [SS95]. **Extrapolation** [Pag07].  
**extreme** [AN12]. **extremes** [Gri23]. **extropy** [ALT22].  
  
**factor** [Cof24, Hal15a]. **Factorization** [Row00]. **Fallout** [KPSZ96]. **Fast**  
 [CPSH07, CL18, LP11, LP13, SLP07]. **feedback** [MC20, NACA23]. **Feistel**  
 [AM17]. **Feistel-inspired** [AM17]. **Feller** [PR19]. **few** [KVK<sup>+</sup>22]. **few-view**  
 [KVK<sup>+</sup>22]. **Feynman** [LOR18, MT08]. **Fibonacci** [AM22a, AM15].  
**fictitious** [KS95a]. **Field** [Hor02, HK14, HBBA15, KSPZ23, 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, KSD22, MPC03, SK03, SKL09].  
**Flows** [KS95b, KSK97, SK97b, BMRF23, BP02, Min01, SK00]. **fluctuation**  
 [SLK15]. **fluctuation-induced** [SLK15]. **Fluctuations** [ZPK02, SL14].  
**Fluid** [HMG01, KS95b]. **flux** [SL14, SS22, SS24]. **fly** [FGD13]. **FMRI**  
 [Row03]. **Footprint** [KRSV99, KLR<sup>+</sup>03]. **forced** [MZ98]. **Foreword**  
 [Sab04a, Sab04b]. **form** [KK09, NB19]. **formalization** [LLLP12]. **Forms**  
 [Bou05]. **formula** [Ego20, ES20]. **formulas** [ES10, Zhe13]. **Formulation**  
 [ST95]. **Forward** [SS01, Har22, LOR18, NY19a]. **forward-backward**  
 [NY19a]. **Fourier** [Ima13, KS06c]. **Fourier-Wavelet** [KS06c]. **Fourth**  
 [Ano00f]. **fractal** [Kol20]. **fractional**



[AG03, Bis22, GA99, GR08, JL23, KPV18]. **fractured** [CL02a].  
**Fragmentation** [Gui99, Wag10]. **framework** [LL11]. **Fredholm** [SS19b].  
**free** [Nek03]. **Freivalds** [JML20]. **Frequency** [BAO<sup>+</sup>04, PS24]. **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, Ano22a,  
Ano22b, Ano22c, Ano22d, Ano23a, Ano23b, Ano23c, Ano23d, Ano24]. **Full**  
[BAO<sup>+</sup>04, NMH04]. **Full-Band** [BAO<sup>+</sup>04]. **fully** [IOR21, KLP14]. **function**  
[CA12, CRS14, KS14, MR04, Nak97, Xia96]. **Functional**  
[CP15, PP05, SS03, Buc04, EM03, EZ04, Mal07, NO09a, Sag11, dSS24, Zhe13].  
**functionals** [Cap01, Ego07, ES10, Ego20, Yam21, Zhe13]. **functions**  
[AD99, CDGG21, EM03, FT00, Gri17, Hab11, KVK<sup>+</sup>22, 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, Gri23, JML20, KM22,  
KKS13, KS14, KS06c, LP11, LP13, Lev16, PP03, PMW10, PP04, Tur11].  
**gelation** [EW01]. **general** [LT08, McL11]. **generalization** [DT01].  
**Generalized** [BP98b, FGM<sup>+</sup>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, AM22a, AM17, AM15, EUW98, GN05, Ima13, MH12, MH13,  
NS09]. **generic** [BMO01]. **Genetic** [LK02, Sha10]. **geometric**  
[ES20, KS16, RS21, Rei20, Xia02]. **Geometrical** [VDM00]. **Geometry**  
[HTKM19, Lev16]. **getLHS** [BOTAZ19]. **getRDS** [BOTAZ19]. **Gibbs**  
[CM22, Row00, Spa21, Spa22]. **Gillespie** [Raj19]. **given**  
[IRP22, Kol20, RL18, Tur19]. **Global** [Kol18, Kol21, SB22, SS07, SVH<sup>+</sup>04,  
KT11a, ME09, Sab19a, SS21a, SS21b, SBH04, SK05, ZYD19]. **Godfrey**  
[Man03]. **Good** [Pap04, PS10, VAYT20]. **governed** [KAS23, SK97a, SLK15].  
**governing** [KS01]. **GPU** [AM15, CPSH07, LCRK18]. **GPU-based**  
[CPSH07]. **gradient** [BJ22, BGS08]. **graph** [Lej03]. **gravity**  
[BHA18, HBBA15]. **Greeks** [JWK19]. **Green** [CRS14]. **Green's** [CA12].  
**Grid** [LM05, CL02a, SS21a, SS21b, SB22]. **Grid-based** [LM05]. **gridless**  
[Lej04]. **grids** [SSL04]. **Growth** [NPM<sup>+</sup>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<sup>+</sup>03]. **Helmholtz** [CA12]. **Hermite** [PG19]. **Heston** [BBG15, CK18, MH13]. **heterostructures** [KSPZ23]. **Hidden** [EN20, Cap01]. **High** [BQA03, ELRU04, Kur97, MQH14, Yam21, AY22, KK09, MK06, ONZ99, PS24, SA22, SK23, SS14b, War18]. **high-** [ONZ99]. **high-dimensional** [SS14b, War18]. **high-frequency** [PS24]. **High-Reynolds** [Kur97]. **high-temperature** [MK06]. **higher** [GP12]. **Highly** [Pap98, DTS22]. **hitting** [CP02]. **HJB** [KLP14]. **HMM** [eZN22]. **Hole** [NPM<sup>+</sup>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, BP23]. **iid** [CM22, ES11]. **illumination** [SBH04]. **illustration** [Mis07]. **IMACS** [Ano00a, Ano02e, Ano03b, DS10, Sab04b]. **Image** [DSGZ01, SUZ04]. **imaging** [SK18]. **Implementation** [HvSST14, BMS09, LCRK18, NXÖ18, SS23]. **Implementing** [PÖ20]. **Importance** [BP97, Sta95, BFP09, CRT02, FS12, Kaw06, MS14, ME09, Shv03, UV00, WS22]. **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, Bis22]. **inference** [PPN20]. **Infinite** [Pan15]. **Infinite-dimensional** [Pan15]. **inflated** [IN17]. **Influence** [HKHV98, NPM<sup>+</sup>06]. **Information** [Lev16, LNO15]. **inhomogeneous** [KS01, Pra23, Yam21]. **initial** [BDGZ20, NVDA07]. **initial-boundary** [NVDA07]. **inner** [Sak10]. **innovation** [LP12, Raj19]. **innovations** [Meh23]. **input** [GA99, RL18]. **inspired** [AM17]. **integers** [FKM08]. **Integral** [Ars07, Mis07, NP04b, ST95, GA99, IK00, PS98]. **integrals** [AD99, EM03, EZ04, KM15, Mal07, Yam23]. **Integration** [LK02, Mat99, DM10, Dic06, FIN02, Kab05, Pan15, RST96, SS20b, ST00]. **integro** [RJG13]. **integro-differential** [RJG13]. **Interacting** [CL01b, Oll01, CDGG21, Osa01]. **Interaction** [VA04]. **interactions** [Wel06]. **Interest** [CP01, Bis22, 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, ÉM13, Hid20, Hid22, JL23]. **Irrational** [Sug95]. **irregular** [Yam21]. **isomorphic** [Ego97]. **Isotropic** [Kur95a, Nak98, CL18, KS15, Nak97, SL14]. **issues** [Min01]. **Itô** [NY19b].

**iterated** [Yam23]. **iteration** [BKS06]. **iterations** [Sab22]. **Iterative** [DKS<sup>+</sup>98, PS98, SS02, SL10, SK23]. **IV** [Ano02e, Sab04b]. **IVth** [Ano03b].

**Jackknife** [IP17]. **joint** [CCG15, PPN20]. **Jointly** [Row02]. **July** [Ano99e, Ano00g]. **Jump** [BLNSP06, AY22, BL15, FHS13, HBA16]. **jump-diffusion** [FHS13]. **jump-diffusions** [AY22]. **Jumps** [KP02, HKN12]. **just** [VAYT20].

**Kac** [CJV16, LOR18, MT08, NR02, Nek03]. **Kac-type** [LOR18]. **Karasinski** [Bis22]. **Kernel** [Nao95, BGSR08, BZ20, DHZA24, Nad08b, Sla23, 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** [AM22a, AM15]. **lagged-Fibonacci** [AM22a, AM15]. **Lagrangian** [BMH<sup>+</sup>23, CK04, KS01, Kur95b, KS95b, Kur97, KSK97, KOSY01, KSSV03, KLR<sup>+</sup>03, MPC03, Nak97, Pit06, PGB98, SK97b, SK98, SS01]. **Lamé** [KAS23, SSL06, SS23]. **Land** [KPSZ96]. **Land-based** [KPSZ96]. **Langevin** [BP23, MDMS20]. **Langevin-simulated** [BP23]. **Langmuir** [SZKS21]. **Laplace** [SSL06]. **Laplacian** [JL23]. **Large** [Com01, HR02, SVH<sup>+</sup>04, KM11b, SSL04, SM09, SL10, Sab16d, Sab22, SK23]. **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]. **least** [Pra23]. **least-squares** [Pra23]. **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, Sab22, SK23, War18, Zal00]. **linearized** [PS05, TM20]. **lines** [ES17, ES20]. **linked** [JWK19]. **Linking** [VPRCBO23]. **Lipschitz** [Cof24, Hid22, NZ09]. **loads** [IOR21]. **Local** [Hau00c, Kur95a, BEH16, BH18, Cof24, ÉM13, Hid22, 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, KSPZ23, Mor02, Mor05, Mor08, MM12, Nk16, PC04, RST96, Tuf96, Tuf98, Xia96, ZM23]. **low-dimensional** [KSPZ23]. **low-discrepancy** [DGKP08, Nk16, PC04, Xia96]. **low-rank** [ZM23]. **low-WAFOM** [Har16]. **lower** [AM22b, AM23, BDGZ20, Sha10]. **LSMC**

[WN19]. **LU** [ZM23]. **Lyapunov** [Wih01].

**M** [DHZA24, NACA23, BOTAZ19, NACA23, TOTAI18]. **M/G/1** [BOTAZ19, TOTAI18]. **M/M/1/N** [NACA23]. **machine** [KLW21]. **maintenance** [SC96]. **Malaysian** [MBK06]. **Malliavin** [AY22, 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, eZN23]. **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]. **matching** [WS22]. **material** [BS16]. **Mathematical** [Ano96d, Ant15, LLLP12]. **Matlab** [SAKG15]. **Matlab-based** [SAKG15]. **Matrices** [Row00, Gri14]. **Matrix** [LS97, JML20, Mal07, Sab16d, Sab22, SZKS21, ZM23]. **matrix-based** [Sab16d]. **matter** [SAKG15]. **maximum** [Ant15, Hid20]. **Maxwell** [FM01]. **Maxwellian** [PW01]. **MCM2001** [Ano00a]. **MCM2003** [Ano02e]. **MCMC** [BBBR19, 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, KVK<sup>+</sup>22, Lej04, MR04, SK03, Smi98]. **median** [AN12]. **Medium** [KS04c, ELV10]. **Memory** [AM15, Buc04]. **mesh** [BMRF23, Kas17]. **meshes** [BMH<sup>+</sup>23]. **Mesoscopic** [BP02]. **Method** [Aro04, Gui99, KS00, Lik98, MKL01, MP02, Nao95, NAKS04, Oga96, PGB98, ST95, AP04, Ari15, AD99, BPP01, Ben16, BFP97, BJ01, CL01a, CL02a, CDGG21, DHZA24, EM17, ES17, FVK16, FVK17, FP99, GM04, Hab12, HS22, HBBA15, JL23, 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, SA22, SN13, SNDS14, SS17, SS18a, SS19a, SS20a, SS24, Shv03, SH22, SS19b, dSS24, Sug04, TM20, VDM00, Yag00, YJH21, Zhe13, Cos01]. **Methodology** [Sla23]. **Methods** [AAD04, Ano96d, Ano99e, Ano00g, Ant96, BP02, KS06a, Kra01, KS06c, LP13, LT04, LTD01, Oga97, Tuf04, AE15, Aze12, Bal08, BCZ05, BMRF23, BMH<sup>+</sup>23, 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, Tuf98, UV00, Voy98, ZYD19, Ano00a, Ano03b, DS10, Sab04b]. **Metropolis** [AM23, MDMS20]. **microchannel** [HBA16]. **microelectronic** [NVDA07].

**microstructure** [Oga08]. **Milstein** [KS06a, Yam23]. **Minimal** [CL02b]. **minimization** [GK08]. **minorization** [Spa21]. **misspecifications** [IN17]. **Mixed** [NVDA07, AH12, CA12, PÖ20, SS01, Sab16a, WENG09, eZN23]. **mixed-effects** [WENG09]. **Mixing** [Row02, Spa22]. **Model** [CS96, EN20, Hor02, KNS04, Kur95b, Kur95a, KSSV03, Oga01, SK98, Bal08, BBG15, BMS09, Bis22, BBR19, CL01a, CL02a, Cof24, CK18, ES17, EBSY18, Hal15a, Hei14, IN17, KRSJ17, KS01, KS04b, LPT03, LCRK18, Lin06, Man03, MH13, Meh23, SK03, SE18, Sak10, SZKS21, TAR22, ZNS10]. **Modeling** [KPSZ96, KS04c, SVH<sup>+</sup>04, BC11, CCG15, CRS14, Gui08, IRP22, Kol20, MPC03, NVDA07, PGS09, PO04, RL18, SH08, VMS08]. **modelled** [BMRF23]. **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]. **Moment** [WS22]. **moments** [LS23]. **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<sup>+</sup>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, Gri23, Gui97, Hal04, Hal05b, Hal06, Hal08a, Hau00b, Hau00a, Hei95, HvSST14, Hor02, HPY07, HMG01, JL23, JS07, KSPZ20, Kaw07, KD99, KD04, KS95a, Khi00, KVK<sup>+</sup>22, KPSZ96, KM15, Kra01, KRSV99, LL11, LCRK18, LOR18]. **Monte Carlo** [LT04, Lej04, Leo06, LM05, Lik98, LK02, MT13, MZ98, MZB04, Mar10, MKL01, MH12, MR04, McL11, MM00, MP02, MWMS18, NEBW20, NT21, NXÖ18, NPM<sup>+</sup>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, Sab22, SD96, SNDS14, Sen01, SAKG15, Sin14, Smi98, SK05, SS07, SM08, SS14b, SS19b, Sta95, Sug04, TOTAL18, TM20, TTEA01, Tuf96, Tuf04, UV00, VPRCBO23, 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, Har22, 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<sup>+</sup>98, NY19b, PO04]. **multifactor** [Sak10].

**Multilevel**

[BK14, BDGZ20, Mar10, NEBW20, AJC16, GLP17, HvSST14, LCRK18].  
**Multiple** [BMS09, GZ01, LWC18, SS22, Spa22]. **multiple-step** [Spa22].  
**multiples** [Tak96b]. **Multiplicative** [DT01, Gui99, BP23, NS09].  
**Multiscale** [KS04c]. **Multivalued** [LN04]. **multivariate** [Dic06, NK06].

**N** [NACA23]. **Nanbu** [KW97, NT97]. **nanocrystals** [SZKS21].  
**nanosystems** [PGS09]. **Narrow** [VA04, SP20]. **Narrow-Width** [VA04].  
**Natural** [UŠ96]. **Navier** [SB22, Sim95]. **negative** [Ant11]. **nested**  
[FGM17, Lin06, Meh23]. **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** [BP23, GR08, Oga08, PP04].  
**Non** [Ant11, CHK01, Hal06, Nao95, AP04, ALT22, BBBR19, CM22, Ego97,  
FGD13, FGM17, FM01, KKS13, MR04, Meh23, 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-iid** [CM22].  
**Non-Linear** [Hal06, War18]. **non-Lipschitz** [NZ09]. **Non-Markovian**  
[CHK01, BBBR19]. **Non-negative** [Ant11]. **non-nested** [Meh23].  
**non-normal** [Meh23]. **Non-parametric** [Nao95, ALT22, 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]. **nonparametric**  
[Sla23]. **nonrecursive** [Yag02, YK08]. **nonstationary** [Gri10, Gri23].  
**Normal** [Tuf04, ABKT18, KK09, MM20, Meh23]. **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, SA22, Yag00]. **Numerical**  
[AS95, BF01, Hau00c, KSNS15, Mat99, MS16, SVH<sup>+</sup>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, Hid22, IRP22, KKS13, PS10, Rey17].  
**one-dimensional** [BEH16, BH18, CJV16, ÉM13, Hid20, PS10, Rey17].  
**One-Particle** [SK98]. **one-sided** [Hid22]. **open** [Hal24, PGS09]. **Operator**  
[NAKS04, AY22, Ant95, Mor08]. **Operator-Split** [NAKS04]. **Operators**  
[DMZ03, LK02, NÖ09b]. **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**  
 [Hal24, BGS08, DM10, ECLR21, Hal22, LL21, PP05]. **options**  
 [BCZ05, BK14, BKS06, CK18, GK08, JS07, JS10, LPT03, Sag11, Sin14].  
**Order** [BLNSP06, AY22, CM22, MPC03, NY19a, NY19b, Rey17, Rot07, SS21a, SS21b, VMS08, YY18, Yam21]. **order-constrained** [CM22].  
**ordered** [CM22]. **Ordinary** [KS06a, LWC18, PP04]. **Orlicz** [KM11b].  
**Ornstein** [KM11a, Pra23]. **outline** [Hal04]. **output** [But03]. **overview**  
 [BKS06]. **oxygenation** [MM00].

**packing** [AW10]. **Pair** [KS95b, Rog96]. **Pairs** [Kur95a]. **papers**  
 [DS10, Sab04b]. **parabolic** [JL23, NÖ09b, Pri01, SS20a]. **paradigm** [PIR04].  
**Parallel** [AAD04, DK98a, KMS04, MH12, MH13, PGB98, ZYD19, Ari15, LLLP12, Chi13, EUW98, LL13]. **parallelepipeds** [Sab19b]. **Parameter**  
 [NHD06, Pit06, Pra23, KM15]. **parameters** [IP17]. **Parametric**  
 [Ars07, ALT22, FGM17, Nao95]. **Pareto** [HPY07]. **parietal** [BMRF23].  
**parking** [AW10]. **Partial** [Ano99e, Ano00g, GR08, LOR18, LNO15, NT21, Nin03, PRS05, Pri01, Rot07, Xia96]. **Particle**  
 [BP98b, KNS04, Kur95b, Kur95a, Kur97, KSK97, NPM<sup>+</sup>06, Oga96, Oll01, SA96, SK97b, SK98, BMRF23, BMH<sup>+</sup>23, BFP97, BJ01, Cap01, CDGG21, Gol03, KS03, NVDA07, NR02, Nek03, Oga97, Oga01, Pit06, Rog96, SKL09, SS18b, Wag08, Wel06, ZC19]. **particle/mesh** [BMRF23]. **Particles**  
 [KS95b, CL01b, KS01, KOSY01, Osa01, PGS09, SK00, SL14]. **Pass** [ZM23].  
**Pass-efficient** [ZM23]. **passage** [FHS13]. **past** [NB19]. **paths**  
 [CPSH07, SBH04]. **Patterned** [Row00]. **PD** [WENG09]. **PDE**  
 [BCR11, Lej01]. **PDEs** [IOR21, SSL04, Sab08, SM12, SS14a, War18]. **PDF**  
 [BMRF23, Hei14, KW02, SH08]. **PDMC** [ZC19]. **Pearson** [Tor20]. **Péclet**  
 [SA22]. **penalized** [PPN20]. **Penalty** [KS00]. **Penetration**  
 [BP97, MPZP04, PWY99]. **percentage** [Nad08a]. **Perfect** [CJV16].  
**perfectly** [Wel06]. **performance** [MC20, MQH14, TOTAI18].  
**performances** [NACA23]. **period** [Yag02]. **periodic** [But03, LS23, PS24].  
**Permeability** [HMG01, KS04c]. **permutation** [MY09, PS10]. **Perron**  
 [Mor08]. **perspective** [MH13, MQH14]. **perturbation** [KS15]. **perturbed**  
 [BH24]. **Petersburg** [Ano00f]. **PH** [DHZA24]. **PH/M/1** [DHZA24]. **Phase**  
 [AD01, KD04, NPM<sup>+</sup>06, BC11, Min01, MPC03]. **phenomena** [EW01].  
**photo** [ONZ99]. **photo-neutron** [ONZ99]. **photon** [Sen01].  
**Photoneutrons** [HKHV98]. **Piecewise**  
 [DMZ03, IM04, Mor98, Mor99, Zal00]. **PK** [WENG09]. **PK/PD** [WENG09].  
**planar** [HBA16]. **Plasma** [BQA03, BS16, CRS14]. **Platen** [CK18]. **Point**  
 [GHT00, Smi98, Bea09, BH18, DGKP08, GP12, Hal22, Har16, Hid22, 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, Hal22, Hal08a]. **pre** [TTEA01]. **pre-computed** [TTEA01]. **precision** [SK23]. **Prediction** [CHK01, Sei04, But03]. **preference** [Eĝe09]. **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, BGSR08, DM10, ECLR21, EBSY18, GK08, Hal22, Hal24, 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, eZN23]. **probability.** [Hal05a]. **Problem** [AS95, BP97, BG01, GHT00, KRSV99, PGB98, SS95, Sim95, CA12, COTB22, KSNS15, Kol18, MT13, ME09, NVDA07]. **Problems** [AAD04, MKL01, ST95, BPP01, Gri14, Hal24, Kas17, KAS23, LNO15, NÖ09b, PRS05, Rog99, SS02, Sab16a, Sab16b, Sab17, Sab19b, SP20, Sen01, SS18a, SS19a, SS21b, SS24]. **procedure** [BZ20, DKS<sup>+</sup>98]. **procedures** [LL11, Voy97]. **Process** [Ple00, SS95, BEH16, BS16, BL15, ÉM13, Gui08, Hal15b, Hid20, IRP22, KLW21, KS14, LS23, PRS05, Pra23, PS24, SK18, SA22]. **Processes** [Ano00h, DSGZ01, GZ01, KP02, SLP07, AK02, Alf05, Cap01, Ego20, FHS13, FGD13, FG04, Gol03, Gol04, Gri10, Gri23, Kaw06, KM11a, KT11b, KM11b, Leo06, MS14, NT97, PR19, PP04, Rey17, Rie99, RL18, SK97a, Tur11, Tur19, Wih01]. **Processing** [DSGZ01]. **produced** [SS22]. **product** [JML20, Xia96]. **production** [ONZ99, SC96]. **Profiles** [NPM<sup>+</sup>06, Eĝe09]. **Profit** [CS96]. **Project** [But03, Ben16]. **projection** [IK00, KSNS15, SL10]. **projection-statistical** [IK00]. **proof** [KS16, ÖG09]. **Propagation** [NR02, JLH10]. **Properties** [SM04, BMO01, Bou95, Xia02]. **proposals** [WS22]. **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<sup>+</sup>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, NACA23, SC96]. **queue-like** [SC96]. **Queueing** [CS96, BBR19, Cos01]. **queues** [TOTAI18]. **queuing** [DHZA24].

**radiative** [SS22, VPRCBO23]. **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, SS24, SM04, Sim18, SS07, SVH<sup>+</sup>04, ST00, Tak97, UŠ96, Wag10, ASTY19, AM22b, AM23, AM15, Ant95, BK95, CM22, 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, SB22, SA22, SN13, SS14a, SS17, SS19a, SS23, SSG99, SM03, Ste00, Sug95, Sug04, Tak00, Tur19, Yag00]. **random-bit** [Nek20]. **Randomization** [SM09, Tuf04, EL18, KLP14, Kol21]. **Randomized** [HPY07, Sab22, SK23, BK95, CCMZ08, ZM23]. **Randomizers** [FGM<sup>+</sup>01]. **Randomness** [Yag00, ASTY19]. **Range** [VA04, BL15]. **ranges** [SSG99]. **rank** [GP12, LL20, ZM23]. **ranked** [AN12]. **Rapid** [HMG01]. **Rare** [MS14, FGM17]. **rarely** [eZN22]. **Rate** [BT96, CP01, KP02, BH18, Gol04, KHO97, LCRK18, PP19]. **rates** [Bis22]. **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]. **recombinations** [SS22]. **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, Sla23, TOTAI18, ZCC04, Cos01]. **Refined** [COTB22]. **Reflected** [Hau00b, HKHV98, BH24, BST10, CLP17, Gob01, Yan13]. **Reflecting** [KS00, Wel06]. **Reflection** [Hau00c]. **Reflections** [DK98b]. **regime** [Aze12, EBSY18]. **regions** [DM10]. **Regression**

[SSS06, BG13, CCG15, FGM17, LL21, PP21, SH22, Sla23, WN19, Zal00].  
**regular** [GLP17]. **regularization** [Ant11]. **Rejection** [LH04, Voy98, Nk16].  
**Relative** [Kur95b, KS95b, Kur95a, Kur97, KOSY01, TOTAI18]. **relaxation**  
[Zal00]. **Reliability**  
[KD04, KM15, IRP22, 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]. **right**  
[ALT22, TAR22]. **ring** [FKM08]. **risk** [AK02, DL14, FGM17, Sak10, TAR22].  
**RJMCMC** [DSGZ01]. **Robin** [Sab16a]. **robust** [AN12, BMH<sup>+</sup>23, ST00].  
**Robustness** [Oga96, Oga97]. **Romberg** [Pag07]. **Rotation** [Sug95, MP02].  
**roughness** [KLR<sup>+</sup>03]. **ROW** [KM95]. **ROW-Type** [KM95]. **ruin** [AK02].  
**rule** [HR02, Yag00]. **rules** [Ege09].

**salesman** [COTB22]. **Sample** [SS97, NB19, RS19, UV00]. **sample-mean**  
[RS19]. **samplers** [Spa22]. **samples** [CB22, FGD13, Gri10]. **Sampling**  
[CRGF18, LS97, Row00, SLP07, Sta95, AN12, BFP09, CRT02, COTB22,  
CM22, CP15, FGD13, FS12, JLH10, Kaw06, KM11a, KS16, Leo06, MS14,  
ME09, Nin03, Shv03, Spa21, ST00, WS22, ZCC04]. **Santalo** [ES20]. **scalar**  
[BJ01]. **Scale** [SVH<sup>+</sup>04, Hei08, Kaw07, SH22]. **Scheme**  
[BT96, Hau00c, KM95, AJC16, Bab99, BBG15, Buc04, CLP17, Hal15b, IIO14,  
KHO97, NT21, OW07, Oga08, PS24, Rey17, Rie99, Wel06, Yam23, Yan13].  
**Schemes**  
[BF01, Vid07, Alf05, EW02, Gob01, Hal15a, Hal16, KM02, MT08, MPC03].  
**Scholes** [Sin14]. **Schrödinger** [Wag15, dBDD01]. **science** [SK15].  
**Scrambled** [MC04, MY09, WLD21]. **Scrambling** [AM22a, 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<sup>+</sup>04]. **semiconductors** [KSPZ20]. **semilinear**  
[IOR21, LOR18]. **Seminar** [Ano00a, Ano02e, Ano03b, DS10, Sab04b].  
**semipermeable** [DMR16]. **sensitivities** [PWY99]. **Sensitivity**

[GP19, KSD22, SSDM21, SS07, CCMZ08, DTS22, KSC11, Kol18, Kol21, KVK<sup>+</sup>22, 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]. **sided** [Hid22]. **Sigma** [Hal08b]. **Sigma-algebra** [Hal08b]. **sign** [Erm11]. **sign-changing** [Erm11]. **Signals** [AD01, PS24]. **Significant** [Row03]. **similar** [Hei14]. **simple** [VAYT20, Cos01]. **simplest** [Erm11]. **simplex** [PC04]. **simulated** [BP23, COTB22]. **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, SA22, SS22, Tur11, VA04, WK05, ATBM14, AP04, ABKT18, Ave04, BHA18, BS16, BS18, BOTAZ19, But03, CJV16, ÉM13, FN09, FG04, Hau00a, KSPZ20, KSPZ23, Khi00, KS04b, KS05, KS15, KVK<sup>+</sup>22, 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, TOTAI18, Tur19, YY18, mMSD04, Ano00f, Mis07]. **Simulations** [BAO<sup>+</sup>04, NPM<sup>+</sup>06, ZPK02, MT08, RBB21]. **single** [Man03]. **singular** [BCR11]. **singularities** [Sim18]. **Sintering** [WK05]. **six** [SD96]. **size** [CB22, DGKP08, ES20]. **skew** [DMR16, Osa01, WS22]. **skew-student** [WS22]. **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<sup>+</sup>06]. **Solutes** [SVH<sup>+</sup>04]. **Solution** [AS95, GN99, KNS04, Lik98, Rog99, BJ01, CRS14, EM17, Gri14, KSNS15, Lej01, MK06, PS98, RJ20, SS02, Xia96]. **Solutions** [DT01, Kan95, NAKS04, BH24, BCR11, EZ04, Ego07, ES10, Hid22, Rot07, Zhe13]. **Solve** [WK05]. **solvers** [SK23]. **Solving** [Hal06, COTB22, ER06, EP19, Gol03, KAS23, KS15, LL13, MP12, PS05, Rie99, SRKL96, SM12, Sab16b, Sab17, Sab19b, SP20, SB22, Sab22, SS14a, SS18a, SS19a, SS20a, SS21b, SS23, SS24, SS19b]. **Some** [AP04, BMO01, Kra01, MT08, Nao95, Xia02, Khi00, NT21, NACA23, Sab19a, Xia96, eZN22, Zal00]. **Source** [Row02]. **Space** [BQA03, KD04, KNS04, BJ22, Dic06, EM03, KM11b, KM15, PS98, eZN23]. **Space-dependent** [KNS04]. **Sparsified** [SM09]. **spatial** [Kol20, SS22]. **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, SA22, SS18a, SS19a, SS21b, SS23, SS24]. **spherical**  
[Gol04, SSL04]. **spline** [PPN20]. **Split** [NAKS04]. **Splitting**  
[Kel04, KD04, Sab16c, Sta95, AY22]. **spot** [NO09a]. **sputtering**  
[BS16, RBB21]. **Square** [NPM<sup>+</sup>06, HBBA15]. **Square-Wave** [NPM<sup>+</sup>06].  
**squared** [Alf05]. **squares** [Pra23]. **St** [Ano00f]. **stability** [DHZA24, HS22].  
**Stable** [KM95, KS04c, KM11a]. **stage** [MS14, PP19]. **Standard**  
[CB22, Owe06, PIR04]. **star** [AM22b, AM23, DK06, Sha10]. **state**  
[BJ22, FN09, NB19, PIR04, SS21b, eZN22, eZN23]. **state-space** [BJ22].  
**States** [GZ01]. **static** [IIO14]. **stationarity** [LS23]. **stationary**  
[FGD13, Gri23, NACA23, PGS09, Rog99]. **stationary/nonstationary**  
[Gri23]. **Statistical** [Kol20, NACA23, Ave04, IK00, Kol21, Rog96].  
**Statistically** [KSSV03, Hal04, Hal05a, Hal05b]. **Statistics**  
[FGM<sup>+</sup>01, Bea09, BBBR19, VMS08]. **steady**  
[FN09, NB19, PIR04, SS21b, eZN22, eZN23]. **steady-state**  
[FN09, NB19, PIR04, SS21b, eZN22, eZN23]. **step**  
[BMH<sup>+</sup>23, FP02, Pag07, Spa22]. **Stochastic**  
[AS95, Ano96d, BT96, BF01, CK04, EW01, FP02, GN99, GHT00, Hau00b,  
Hau00c, KSPZ23, Kan95, Kas17, Kaw07, KS01, KS03, KS04b, KS05, KS15,  
KM95, KS95b, Kur95a, Kur97, KSK97, KSSV03, KLR<sup>+</sup>03, KS06c, LP12,  
LN04, NAKS04, NHD06, PGB98, SRKL96, SK97b, SK98, SS01, SK03,  
SKL09, SL10, SM12, SLK15, SS14a, SS17, Sim95, WK05, Zal00, AG03, BH24,  
BMO01, BPP01, BMH<sup>+</sup>23, BFP09, BCSR08, BMS09, BEH16, BH18, BFP97,  
BJ01, Buc04, Cof24, DTS22, EZ04, Ego07, ES10, EM17, EP19, ÉM13, FP99,  
GG05, GA99, GR08, Hab12, HS22, Hei08, Hid20, Hid22, IRP22, KSNS15,  
KAS23, Kol18, KM02, KS14, KW02, KOSY01, LCRK18, LLM16, LT08,  
MH13, MPC03, MK06, NY19b, NT21]. **stochastic**  
[NP04a, OO03, PG19, Pit06, PS05, Pri01, Rot07, RL18, Sab16c, Sab16d,  
SSDM21, SH22, SZKS21, Voy97, Wel06, Yan13, Zhe13, dBDD01, Ano00h].  
**Stokes** [SB22, Sim95]. **stopped** [BST10]. **stopping** [Kas17, PRS05]. **Strang**  
[Voy97]. **Strategies** [SS97]. **strategy** [IIO14]. **Stratified**  
[Leo06, SLP07, CP15]. **stress** [Hei08]. **Strong**  
[AJC16, BH18, BLNSP06, Cof24, KS00, CL01b, DHZA24, KSPZ23].  
**strongly** [KVK<sup>+</sup>22]. **structure** [Ave04, Bis22, SS22, WLD21, Wih01].  
**structures** [LLM16]. **student** [MC20, WS22, Nad08a, Nad08b]. **Study**  
[BS16, SSS06, DTS22, DHZA24, 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<sup>+</sup>06]. **sudoku**  
[MP12, LW10]. **sulfide** [SZKS21]. **sum** [ABKT18]. **summary** [Hal08a].  
**sums** [CB22, Fuk96, KM11b, KS06b]. **supercomputing** [AM15].

**Superdiffusion** [CK04]. **Superposition** [Har22]. **Surface** [NPM<sup>+</sup>06, KLR<sup>+</sup>03, Smi98, YJH21]. **Survey** [Tuf04]. **Surveys** [SS97]. **survival** [LL20, Sab16c]. **switching** [EBSY18, LNO15]. **symmetric** [BL15, Osa01]. **synchrony** [Row03]. **System** [MZB04, PGB98, CDGG21, DHZA24, Hab12, Mor04, MM12, RL18, SK23, SC96]. **systematic** [JLH10]. **Systems** [Hal06, KD04, Kra01, Lik98, NR02, Oll01, Pap98, Ant11, Ave04, Hal08a, IOR21, KD99, Nek03, SM09, SL10, Sab16d, Sab22]. **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** [Bis22, Buc04, IP17]. **terminal** [MS16]. **Test** [ELRU04, GGP06, AW10, LL20, Man03, MH12, NS09, Tak96a]. **tested** [BOTAZ19]. **Testing** [FGM<sup>+</sup>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, BMH<sup>+</sup>23, BH18, BL15, CP02, ÉM13, Gui08, Hal21, Hid22, IP17, Kaw07, Khi00, MS16, NÖ09b, OW07, Oga08, PP19, PPN20, Pra23, Pri01, SK18, Shv03, SH22, Spa22, Tak96a, TTEA01, Yam21]. **time-dependent** [CP02, NÖ09b, PP19]. **time-inhomogeneous** [Pra23, Yam21]. **time-step-robust** [BMH<sup>+</sup>23]. **Time-to-Event** [Nad07, PPN20]. **times** [BEH16, FHS13, JWK19]. **tomography** [KVK<sup>+</sup>22]. **Tossing** [NP04b]. **Total** [BP23, Yam23, Rey17]. **Touching** [Rie99]. **tracking** [SP20]. **Tractability** [NP04b]. **trajectories** [BMH<sup>+</sup>23, SP20]. **Trajectory** [Kel04, MP02]. **transfer** [VPRCBO23]. **transform** [Fuk96, Ima13]. **transformation** [Kaw06, TTEA01]. **transformations** [IM04]. **Transformed** [LH04]. **transforming** [PC04]. **transient** [Aze12, Sab17, SK18, Sab19a, Sab19b, SS22, SS19a, SS21b, SS24]. **transition** [DMR16, HK14]. **Transport** [Ano00h, BP98b, CK04, Hor02, KSSV03, LS97, SVH<sup>+</sup>04, KSPZ23, KSD22, KW02, PGS09, PIR04, SS01, SKL09, Sen01, SAKG15, Smi98, SS18b]. **transposition** [FVK16, FVK17]. **traveling** [COTB22]. **Trials** [Nad07]. **triangular** [HK14]. **triangular-lattice** [HK14]. **Turbulence** [Kur95a, Kur97, Nak98, SK98, Nak97]. **Turbulent** [Ano00h, Kra01, Kur95b, KS95b, KSK97, SK97b, SK98, BMRF23, KSD22, Min01, SK00, SS01, SH08]. **Two** [Kaw07, KAS23, Kur95b, Kur97, KSK97, NP04a, SK97b, Sim95, Cof24, DMR16, Hal15a, HBBA15, KOSY01, LL20, MS14, Min01, MPC03, Mor02,

Mor08, RS21, SH22]. **Two-dimensional** [Sim95, HBBA15]. **two-factor** [Cof24, 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, Pra23]. **ultra** [KK09]. **Unbiased** [BJ22, RJ20, SS97, SD96]. **Uncertainty** [Hei14, JLH10, mMSD04]. **Unconfined** [KS04b]. **unconstrained** [BFP09]. **Understanding** [BS18]. **unequal** [CB22]. **Uniform** [Ege09, SUZ04, SN13, Ste00]. **uniformly** [FKM08]. **uniqueness** [BH24]. **unknown** [BEH16, ÉM13]. **unreliable** [NACA23]. **Unrestricted** [Man03]. **unstructured** [BMH<sup>+</sup>23]. **updating** [MZ98]. **upon** [SZKS21]. **Upper** [KS04a, BDGZ20, DK06]. **Usage** [UV00]. **use** [Bou95, BN15, IP17, TOTAI18, Tuf96, Tuf98, VMS08]. **used** [Mar10]. **Using** [BAO<sup>+</sup>04, KS00, KNS04, LTD01, LK02, SVH<sup>+</sup>04, Voy97, AY22, AN12, BCZ05, BFP09, BS18, BOTAZ19, But03, CRT02, Cap01, CLP17, CK18, ECLR21, Ego20, ELZ11, EBSY18, FN09, Hau00c, JWK19, KD04, LCRK18, Mat99, Mis07, NEBW20, NY19a, PÖ20, PS24, 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, CM22, ECLR21, Mak15]. **Variation** [Xia96, BP23, KM11a, Rey17, Yam23]. **Vector** [Hei04, KS06c, Sab16d, Gri17, SK23]. **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, Hal22, KT11b, KVK<sup>+</sup>22, PC04]. **vis** [Sin14]. **vis-à-vis** [Sin14]. **Viscoelastic** [BP02]. **viscous** [BJ01]. **volatility** [BMS09, Cof24, 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<sup>+</sup>04, AM22b, AM23, ELV10, ES11, Rie99, SSL04, Sab16a, Sab16b, Sab16c, Sab17, Sab19a, Sab19b, SS21a, SSDT21, SB22, SA22, SS18a, SS19a, SS20a, SS21b, SS23, SS24, Sim18, Tak97]. **Walk-on-Subdomains** [HTKM19]. **Walks** [KMS04, RKM04]. **wall** [BMRF23]. **wall-modelled** [BMRF23]. **Warnock** [Owe06]. **Water** [MPZP04]. **Wave** [NPM<sup>+</sup>06, EW02, KSNS15]. **Wavelet** [KS06c, Nao95, SUZ04, Tur19, dSS24].

**Wavelet-based** [Tur19, dSS24]. **wavelets** [Tur11]. **Waves** [DK98b]. **way** [IRP22]. **Weak** [KHO97, KM95, KP02, Lej01, MPC03, Rot07, AY22, BST10, Gob01, KT11a, KSC11, NY19b, OY19, YY18, Yam21, CP02]. **Weather** [EBSY18]. **Weibull** [NK06, TAR22]. **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<sup>+</sup>01, FM01, YY18, Yam23]. **Workshop** [Ano96d, Ano00f, Ano00h]. **world** [Hei14]. **Worst** [RJG13].

**Zakai** [RJ20]. **zero** [BH18, ÉM13, Hid22, 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, Abba 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>.

**Al-Labadi:2022:EEE**

- [ALT22] Luai Al-Labadi and Muhammad Tahir. Estimation of entropy and extropy based on right censored data: a Bayesian non-parametric approach. *Monte Carlo Methods and Applications*, 28(4):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2123/html>.

**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>.

**Aldossari:2022:SAL**

- [AM22a] Haifa Aldossari and Michael Mascagni. Scrambling additive lagged-Fibonacci generators. *Monte Carlo Methods and Applications*, 28(3):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2115/html>.

**Alsolami:2022:RWA**

- [AM22b] Maryam Alsolami and Michael Mascagni. A random walk algorithm to estimate a lower bound of the star discrepancy. *Monte Carlo Methods and Applications*, 28(4):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2125/html>.

**Alsolami:2023:MRW**

- [AM23] Maryam Alsolami and Michael Mascagni. A Metropolis random walk algorithm to estimate a lower bound of the star discrepancy. *Monte Carlo Methods and Applications*, 29(2):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2005/html>.

**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 MC-MAC6. 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 MC-MAC6. 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 MC-MAC6. 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 MC-MAC6. 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**

- [Ano22a] 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>.

**Anonymous:2022:Fb**

- [Ano22b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 28(2):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-frontmatter2/html>.

**Anonymous:2022:Fc**

- [Ano22c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 28(3):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629



(print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-frontmatter3/html>.

**Anonymous:2022:Fd**

- [Ano22d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 28(4):??, ???? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-frontmatter4/html>.

**Anonymous:2023:Fd**

- [Ano23a] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 29(1):??, ???? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-frontmatter1/html>.

**Anonymous:2023:Fe**

- [Ano23b] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 29(2):??, ???? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-frontmatter2/html>.

**Anonymous:2023:Ff**

- [Ano23c] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 29(3):??, ???? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-frontmatter3/html>.

**Anonymous:2023:Fg**

- [Ano23d] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 29(4):??, ???? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-frontmatter4/html>.

**Anonymous:2024:Fh**

- [Ano24] Anonymous. Frontmatter. *Monte Carlo Methods and Applications*, 30(1):??, ???? 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2024-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. Adaptative 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>.

**Akiyama:2022:HOW**

- [AY22] Naho Akiyama and Toshihiro Yamada. A high order weak approximation for jump-diffusions using Malliavin calculus and operator splitting. *Monte Carlo Methods and Applications*, 28(2):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2109/html>.

**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<sup>+</sup>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 Nadji 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 multidimensional 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**

- [BGSR08] 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>.

**Bahaj:2024:EUS**

- [BH24] Faiz Bahaj and Kamal Hiderah. Existence and uniqueness of solutions for perturbed stochastic differential equations with



reflected boundary. *Monte Carlo Methods and Applications*, 30(1):??, ????, 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2018/html>.

**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>.

**Bishwal:2022:BEI**

- [Bis22] Jaya P. N. Bishwal. Berry–Esseen inequalities for the fractional Black–Karasinski model of term structure of interest rates. *Monte Carlo Methods and Applications*, 28(2):??, ????, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2111/html>.

**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.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-Sklivosios, 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>.

**Balvet:2023:TSR**

- [BMH<sup>+</sup>23] Guilhem Balvet, Jean-Pierre Minier, Christophe Henry, Yelva Roustan, and Martin Ferrand. A time-step-robust algorithm to compute particle trajectories in 3-d unstructured meshes for Lagrangian stochastic methods. *Monte Carlo Methods and Applications*, 29(2):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2002/html>.

**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).

**Balvet:2023:AWM**

- [BMRF23] Guilhem Balvet, Jean-Pierre Minier, Yelva Roustan, and Martin Ferrand. Analysis of wall-modelled particle/mesh PDF methods for turbulent parietal flows. *Monte Carlo Methods and Applications*, 29(4):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2017/html>.

**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. 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>.

**Bras:2023:CLS**

- [BP23] Pierre Bras and Gilles Pagès. Convergence of Langevin-simulated annealing algorithms with multiplicative noise II: Total variation. *Monte Carlo Methods and Applications*, 29(3):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2009/html>.

**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, Naji A. Qatanani, and Fathi M. Alan. 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  $\Theta$ -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 (electronic). 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).

**Casquilho:2022:SDE**

- [CB22] Miguel Casquilho and Jorge Buescu. Standard deviation estimation from sums of unequal size samples. *Monte Carlo Methods and Applications*, 28(3):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2118/html>.

**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  $\epsilon$ -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>.

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>.

**Corcoran:2022:CAG**

- [CM22] Jem N. Corcoran and Caleb Miller. Controlled accuracy Gibbs sampling of order-constrained non-iid ordered random variates. *Monte Carlo Methods and Applications*, 28(4):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2121/html>.

**Coffie:2024:SAT**

- [Cof24] Emmanuel Coffie. Strong approximation of a two-factor stochastic volatility model under local Lipschitz condition. *Monte Carlo Methods and Applications*, 30(1):??, ??? 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2021/html>.

**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).

**Cherabli:2022:RDS**

- [COTB22] Meriem Cherabli, Megdouda Ourbih-Tari, and Meriem Boubalou. Refined descriptive sampling simulated annealing algorithm for solving the traveling salesman problem. *Monte Carlo Methods and Applications*, 28(2):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic).

URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2113/html>.

**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 Meth-*

*ods 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>.

**Djabali:2024:AKM**

- [DHZA24] Yasmina Djabali, Sedda Hakmi, Nabil Zougab, and Djamil Aïssani. Asymmetric kernel method in the study of strong stability of the PH/M/1 queuing system. *Monte Carlo Methods and Applications*, 30(1):??, ??? 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2023/html>.

**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<sup>+</sup>98] W. Dreyer, M. Kunik, K. Sabelfeld, N. Simonov, and K. Wilman-ski. Iterative procedure for multidimensional Euler equations. *Monte Carlo Methods and Applications*, 4(3):253–271, 1998. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (elec-tronic). 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 Meth-ods and Applications*, 20(4):245–??, December 2014. CO-DEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (elec-tronic). 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 integra-tion and approximation over hyper-rectangular regions with applications to basket option pricing. *Monte Carlo Meth-ods and Applications*, 16(3–4):265–282, December 2010. CO-DEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (elec-tronic). 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).

**Sousa:2024:WBM**

- [dSS24] Alex Rodrigo dos Santos Sousa. A wavelet-based method in aggregated functional data analysis. *Monte Carlo Methods and Applications*, 30(1):??, 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2016/html>.

**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**

- [Ege09] 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  $\pm 1$ . *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(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>.

*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>.

**ElKhaldi: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 hypersurface 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>.

**ElKhaldi: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>.

**Zakrad:2023:CSS**

- [eZN23] Az eddine Zakrad and Abdelaziz Nasroallah. Computation of the steady-state probability of Markov chain evolving on a mixed state space. *Monte Carlo Methods and Applications*, 29(3):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2003/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<sup>+</sup>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] Katsui 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] Katsui 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  $\epsilon$ -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>.

**Gerlovinina:2005:ABL**

- [GN05] V. Gerlovinina 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>.

**Grigoriu:2023:MCE**

- [Gri23] Mircea Dan Grigoriu. Monte Carlo estimates of extremes of stationary/nonstationary Gaussian processes. *Monte Carlo Methods and Applications*, 29(2):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2006/html>.

**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 (elec-

tronic). 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>.

**Halidias:2022:PPV**

- [Hal22] Nikolaos Halidias. On the practical point of view of option pricing. *Monte Carlo Methods and Applications*, 28(4):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2122/html>.

**Halidias:2024:OPE**

- [Hal24] Nikolaos Halidias. Option pricing: Examples and open problems. *Monte Carlo Methods and Applications*, 30(1):??, ??? 2024.



CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2014/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>.

**Harringer:2022:SFB**

- [Har22] Manfred Harringer. Superposition of forward and backward motion. *Monte Carlo Methods and Applications*, 28(4):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2124/html>.

**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 lo-

cal 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>.

**Hiderah:2022:CAS**

- [Hid22] Kamal Hiderah. Carathéodory approximate solutions for a class of stochastic differential equations involving the local time at point zero with one-sided Lipschitz continuous drift coefficients. *Monte Carlo Methods and Applications*, 28(2):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2107/html>.

**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>.

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>.

**Ianevych:2022:OWM**

- [IRP22] Tetiana Ianevych, Iryna Rozora, and Anatolii Pashko. On one way of modeling a stochastic process with given accuracy and reliability. *Monte Carlo Methods and Applications*, 28(2):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2110/html>.

**Jiao:2023:MCM**

- [JL23] Caiyu Jiao and Changpin Li. Monte Carlo method for parabolic equations involving fractional Laplacian. *Monte Carlo Methods and Applications*, 29(1):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2129/html>.

**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>.



**Kireeva:2023:TSA**

- [KAS23] Anastasiya Kireeva, Ivan Aksyuk, and Karl K. Sabelfeld. Two stochastic algorithms for solving elastostatics problems governed by the Lamé equation. *Monte Carlo Methods and Applications*, 29(2):??, ????, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2008/html>.

**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<sup>+</sup>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. 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>.

**Khisamutdinov:1995:MCF**

- [KS95a] A. I. Khisamutdinov 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>.

**Kloedden: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>.

**Kolyukhin:2022:SAC**

- [KSD22] Dmitriy Kolyukhin, Karl K. Sabelfeld, and Ivan Dimov. Sensitivity analysis of the concentration transport estimation in a turbulent flow. *Monte Carlo Methods and Applications*, 28(3):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2116/html>.

**Kurbanmuradov:1997:SLMb**

- [KSK97] O. Kurbanmuradov, K. Sabelfeld, and D. Koluhi. 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 (elec-

tronic). 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>.

**Kablukova:2023:SSE**

- [KSPZ23] Evgeniya Kablukova, Karl K. Sabelfeld, Dmitry Protasov, and Konstantin Zhuravlev. Stochastic simulation of electron transport in a strong electrical field in low-dimensional heterostructures. *Monte Carlo Methods and Applications*, 29(4):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2019/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>.

**Konovalov:2022:MCS**

- [KVK<sup>+</sup>22] Alexander Konovalov, Vitaly Vlasov, Sergey Kolchugin, Gennady Malyshkin, and Rim Mukhamadiyev. Monte Carlo simulation of sensitivity functions for few-view computed tomography of strongly absorbing media. *Monte Carlo Methods and Applications*, 28(3):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2120/html>.

**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 (elec-

tronic). 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 Meth-*

*ods 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:SA**

- [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>.

**Lescheb:2023:SEM**

- [LS23] Ines Lescheb and Walid Slimani. On the stationarity and existence of moments of the periodic EGARCH process. *Monte Carlo Methods and Applications*, 29(4):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2011/html>.

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

**Mehreyan:2023:BCN**

- [Meh23] Sedigheh Zamani Mehreyan. Bootstrap choice of non-nested autoregressive model with non-normal innovations. *Monte Carlo Methods and Applications*, 29(3):??, ????, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2010/html>.

**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  $\Delta^2$ -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>.

**Nita:2023:SAE**

- [NACA23] Hadjer Nita, Faïrouz Afroun, Mouloud Cherfaoui, and Djamil Aïssani. Statistical analysis of the estimates of some stationary performances of the unreliable M/M/1/N queue with Bernoulli feedback. *Monte Carlo Methods and Applications*, 29(4):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2004/html>.

**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 Appli-*

*cations*, 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<sup>+</sup>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 profiles. 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 (electronic). 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>.

[www.degruyter.com/view/j/mcma.2004.10.issue-3-4/mcma.2004.10.3-4.531/mcma.2004.10.3-4.531.xml](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>.

**Pramesti:2023:PLS**

- [Pra23] Getut Pramesti. Parameter least-squares estimation for time-inhomogeneous Ornstein–Uhlenbeck process. *Monte Carlo Methods and Applications*, 29(1):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2127/html>.

**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] Huyên Pham, Wolfgang Runggaldier, and Afef Sellami. Approximation by quantization of the filter process and applica-

tions 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>.

**Pramesti:2024:EPS**

- [PS24] Getut Pramesti and Ristu Saptono. On the estimation of periodic signals in the diffusion process using a high-frequency scheme. *Monte Carlo Methods and Applications*, 30(1):??, 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2020/html>.

**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. Voytishchik. 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:2022:SDD**

- [SA22] Karl K. Sabelfeld and Ivan Aksyuk. Simulation of drift-diffusion process at high Péclet numbers by the random walk on spheres method. *Monte Carlo Methods and Applications*, 28(4):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2128/html>.

**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>.

**Sabelfeld:2022:RMC**

- [Sab22] Karl K. Sabelfeld. Randomized Monte Carlo algorithms for matrix iterations and solving large systems of linear equations. *Monte Carlo Methods and Applications*, 28(2):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2114/html>.

**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>.

**Sabelfeld:2022:GRW**

- [SB22] Karl K. Sabelfeld and Oleg Bukhashev. Global random walk on grid algorithm for solving Navier–Stokes and Burgers equations. *Monte Carlo Methods and Applications*, 28(4):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2126/html>.

**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>. 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 equa-

tion 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:2023:RVI**

- [SK23] Karl K. Sabelfeld and Anastasiya Kireeva. Randomized vector iterative linear solvers of high precision for large dense system. *Monte Carlo Methods and Applications*, 29(4):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2013/html>.

**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 (elec-

tronic). 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>.

**Slaoui:2023:MNB**

- [Sla23] Yousri Slaoui. Methodology for nonparametric bias reduction in kernel regression estimation. *Monte Carlo Methods and Applications*, 29(1):??, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2130/html>.

**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>.

**Spade:2022:ABM**

- [Spa22] David Spade. Approximate bounding of mixing time for multiple-step Gibbs samplers. *Monte Carlo Methods and Applications*, 28(3):??, ????, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2119/html>.

**Sabelfeld:1996:SAS**

- [SRKL96] K. K. Sabelfeld, S. V. Rogasinsky, A. A. Kolodko, and A. I. Levykin. Stochastic algorithms for solving Smolouchovsky coag-

ulation 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 Methods 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>.

**Sabelfeld:2022:STS**

- [SS22] Karl K. Sabelfeld and Viacheslav Sapozhnikov. Simulation of transient and spatial structure of the radiative flux produced by multiple recombinations of excitons. *Monte Carlo Methods and Applications*, 28(3):??, ??? 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2117/html>.

**Shalimova:2023:DIB**

- [SS23] Irina Shalimova and Karl K. Sabelfeld. Development and implementation of branching random walk on spheres algorithms for solving the 2D elastostatics Lamé equation. *Monte Carlo Methods and Applications*, 29(1):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2131/html>.

**Shalimova:2024:RWS**

- [SS24] Irina Shalimova and Karl Sabelfeld. Random walk on spheres method for solving anisotropic transient diffusion problems and flux calculations. *Monte Carlo Methods and Applications*, 30(1):??, ??? 2024. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2022/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. 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<sup>+</sup>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 Meth-*



*ods 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>.

**Talhi:2022:BEC**

- [TAR22] Hamida Talhi, Hiba Aiachi, and Nadji Rahmania. Bayesian estimation of a competing risk model based on Weibull and exponential distributions under right censored data. *Monte Carlo Methods and Applications*, 28(2):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2112/html>.

**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>.

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 (elec-

tronic). 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>.

**Valades-Pelayo:2023:LMC**

- [VPRCBO23] Patricio J. Valades-Pelayo, Manuel A. Ramirez-Cabrera, and Argelia Balbuena-Ortega. Linking the Monte Carlo radiative transfer algorithm to the radiative transfer equation. *Monte Carlo Methods and Applications*, 29(2):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2001/html>.

**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 nonlinear 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>.

**Wang:2022:MMA**

- [WS22] Shijia Wang and Tim Swartz. Moment matching adaptive importance sampling with skew-student proposals. *Monte Carlo Methods and Applications*, 28(2):??, 2022. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2022-2106/html>.

**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>.

**Yamada:2023:TVB**

- [Yam23] Toshihiro Yamada. Total variation bound for Milstein scheme without iterated integrals. *Monte Carlo Methods and Applications*, 29(1):1–12, 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2001/html>.



tions, 29(3):??, ????. 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2007/html>.

**Yang:2013:NNS**

- [Yan13] Xuwei 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>.

**Zhang:2023:PER**

- [ZM23] Bolong Zhang and Michael Mascagni. Pass-efficient randomized LU algorithms for computing low-rank matrix approximation. *Monte Carlo Methods and Applications*, 29(3):??, ??? 2023. CODEN MCMAC6. ISSN 0929-9629 (print), 1569-3961 (electronic). URL <https://www.degruyter.com/document/doi/10.1515/mcma-2023-2012/html>.

**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 (elec-

tronic). 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:BTB**

- [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>.