Contents

Part I Invited Articles

A Belgian View on Lattice Rules
Ronald Cools and Dirk Nuyens 3

MCQMC Algorithms for Solving some Classes of Equations
Sergej Ermakov 23

MCQMC Methods for Multivariate Statistical Distributions
Alan Genz 35

Minimal Errors for Strong and Weak Approximation of Stochastic Differential Equations
Thomas Müller-Gronbach and Klaus Ritter 53

Nets, (t, s)-Sequences, and Codes
Harald Niederreiter 83

Quadratic Optimal Functional Quantization of Stochastic Processes and Numerical Applications
Gilles Pagès 101

Random Field Simulation and Applications
Karl Sabelfeld 143

Monte Carlo and Quasi-Monte Carlo Methods for Computer Graphics
Peter Shirley, Dave Edwards, and Solomon Boulos 167

Part II Contributed Articles

Random Walk Algorithm for Estimating the Derivatives of Solution to the Elliptic BVP
Alexander Burmistrov 181

Free-Knot Spline Approximation of Fractional Brownian Motion
Jakob Creutzig and Mikhail Lifshits 195

Simulation on Rank-1 Lattices
Holger Dammertz, Alexander Keller, and Sabrina Dammertz 205

Image Synthesis by Rank-1 Lattices
Sabrina Dammertz and Alexander Keller 217

Continuous Runge-Kutta Methods for Stratonovich Stochastic Differential Equations
Kristian Debrabant and Andreas Rößler 237

Issues on Computer Search for Large Order Multiple Recursive Generators
Lih-Yuan Deng 251

Design and Implementation of Efficient and Portable Multiple Recursive Generators with Few Zero Coefficients
Lih-Yuan Deng, Huajiang Li, Jyh-Jen Horng Shiau, and Gwei-Hung Tsai 263

Approximation of Functions Using Digital Nets
Josef Dick, Peter Kritzer, and Frances Y. Kuo 275

Construction of Low-Discrepancy Point Sets of Small Size by Bracketing Covers and Dependent Randomized Rounding
Benjamin Doerr and Michael Gnewuch 299

A Coding Theoretic Approach to Building Nets with Well-Equidistributed Projections
Yves Edel and Pierre L'Ecuyer 313

Improvements on Low Discrepancy One-Dimensional Sequences and Two-Dimensional Point Sets
Henri Faure 327

Improved Multilevel Monte Carlo Convergence using the Milstein Scheme
Mike Giles 343

Generalized Tractability for Linear Functionals
Michael Gnewuch and Henryk Woźniakowski 359

An Improved Implementation of Stochastic Particle Methods and Applications to Coagulation Equations
Flavius Guiaş 383

(t, m, s)-Nets and Maximized Minimum Distance
Leonhard Grünschloß, Johannes Hanika, Ronnie Schwede, and Alexander Keller 397

Quasi-Monte Carlo Simulation of Discrete-Time Markov Chains on Multidimensional State Spaces
Rami El Haddad, Christian Lécot, and Pierre L'Ecuyer 413

Computational Engine for a Virtual Tissue Simulator
Carole Hayakawa, Jerome Spanier, and Vasan Venugopalan 431

Randomized Approximation of Sobolev Embeddings
Stefan Heinrich 445

Tractability of Linear Multivariate Problems in the Average Case Setting
Fred Hickernell, Greg Wasilkowski, and Henryk Woźniakowski 461

Zinterhof Sequences in GRID-Based Numerical Integration
Heinz Hofbauer, Andreas Uhl, and Peter Zinterhof 495

A Pragmatic View on Numerical Integration of Unbounded Functions
Heinz Hofbauer, Andreas Uhl, and Peter Zinterhof 511

Assessment of Genetic Association using Haplotypes Inferred with Uncertainty via Markov Chain Monte Carlo
Raquel Iniesta and Victor Moreno 529

The Generalized Gibbs Sampler and the Neighborhood Sampler
Jonathan Keith, George Sofronov, and Dirk Kroese 537

The Weighted Dyadic Diaphony of Digital Sequences
Peter Kritzer and Friedrich Pillichshammer 549

A New Criterion for Finiteness of Weight Estimator Variance in Statistical Simulation
Ilya Medvedev and Gennadii Mikhailov 561

Optimal Pointwise Approximation of a Linear Stochastic Heat Equation with Additive Space-Time White Noise
Thomas Müller-Gronbach, Klaus Ritter, and Tim Wagner 577

Unbiased Global Illumination with Participating Media
Matthias Raab, Daniel Seibert, and Alexander Keller 591

SIMD-Oriented Fast Mersenne Twister: a 128-bit Pseudorandom Number Generator
Mutsuo Saito and Makoto Matsumoto 607

A New Lower Bound on the t-Parameter of (t, s)-Sequences
Rudolf Schürer 623

Walk-on-Spheres Algorithm for Solving Boundary-Value Problems with Continuity Flux Conditions
Nikolai Simonov 633

Good Lattice Rules with a Composite Number of Points Based on the Product Weighted Star Discrepancy
Vasile Sinescu and Stephen Joe 645

Ergodic Simulations for Diffusion in Random Velocity Fields
Nicolae Suciu, Călin Vamoş, and Karl Sabelfeld 659

Efficient Simultaneous Simulation of Markov Chains
Carsten Wächter and Alexander Keller 669

Part III Appendix

Conference Participants 687

Author Index 697