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JOHANNES KEPLER
UNIVERSITÄT LINZ

Einladung

zum Vortrag im Rahmen des **SFB Colloquiums** (Standort Linz), mit dem Titel

Higher order Quasi-Monte Carlo rules

VORTRAGENDER: **Josef Dick**, University of New South Wales

DATUM: Montag, 8. April 2019

ZEIT: 13:45 Uhr

ORT: Science Park 2, SP2 416-1, JKU Linz

Abstract: Quasi-Monte Carlo methods are equal weight quadrature methods for approximating the integral of a function over the unit cube. Classical results showed that such methods can achieve a convergence rate of almost $\frac{1}{N}$ for functions of bounded variation, where N is the number of function evaluations. In this presentation we discuss equal weight quadrature methods which achieve a faster convergence rate for smooth integrands.

Das **SFB Colloquium** wird vom **FWF Special Research Program (SFB) Quasi-Monte Carlo Methods: Theory and Application** unterstützt