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Einladung

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

On the negative dependence of scrambled (t, m, s) -nets

VORTRAGENDER: **Jaspar Wiart**, RICAM

DATUM: Dienstag, 12. Februar 2019

ZEIT: 13:30 Uhr

ORT: Science Park 2, S2 054, JKU Linz

Abstract: In this talk, we study the dependence structure of scrambled (t, m, s) -nets. We show that they have a negative lower/upper orthant dependence structure if and only if $t = 0$. This study allows us to gain a deeper understanding about the classes of functions for which the variance of estimators based on scrambled $(0, m, s)$ -nets can be proved to be no larger than that of a Monte Carlo estimator.

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