



**Monte Carlo and Quasi-Monte Carlo Methods
2002: Proceedings of a Conference held at the
National University of Singapore, Republic of
Singapore, November 25-28, 2002**

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This volume contains the refereed proceedings of the Fifth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC 2002) which was held at the National University of Singapore from 25-28 November 2002. The programme of this conference was arranged by a committee consisting of Kai-Tai Fang (Hong Kong Baptist University), Paul Glasserman (Columbia University), Stefan Heinrich (Universität Kaiserslautern), Fred J. Hickernell (Hong Kong Baptist University), Pierre L'Ecuyer (Université de Montreal), Harald Niederreiter (National University of Singapore, chair), Erich Novak (Universität Jena), Art B. Owen (Stanford University), Ian H. Sloan (University of New South Wales), Jerome Spanier (Claremont Graduate University), Denis Talay (INRIA Sophia Antipolis), Simon Tavaré (University of Southern California), Jian-Sheng Wang (National University of Singapore) and Henryk Wozniakowski (Columbia University and University of Warsaw). MCQMC 2002 continued the tradition of biennial MCQMC conferences which was begun at the University of Nevada in Las Vegas, Nevada, USA, in June 1994 and followed by conferences at the University of Salzburg, Austria, in July 1996, the Claremont Colleges in Claremont, California, USA, in June 1998 and Hong Kong Baptist University in Hong Kong, China, in November 2000. The proceedings of these previous conferences were all published by Springer-Verlag, under the titles Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (H. Niederreiter and P. J. -S. Shiue, eds.), Monte Carlo and Quasi-Monte Carlo Methods 1996 (H. Niederreiter, P.

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