Objective

Monte Carlo Methods and Applications is a quarterly published journal that presents original articles on the theory and applications of Monte Carlo and Quasi-Monte Carlo methods. Launched in 1995 the journal covers all stochastic numerics topics with emphasis on the theory of Monte Carlo methods and new applications in all branches of science and technology. Stochastic models in all fields of applied sciences, in particular turbulence, rarefied gas dynamics and nanotechnology, bioscience, medicine, chemical kinetics and combustion, stochastic models in mathematical finance

Topics

- Theory of Monte Carlo methods
- Quasi-Monte Carlo methods
- Integration
- Boundary value problems for PDE’s
- Numerics of stochastic differential equations
- Simulation of random variables, stochastic processes and fields

Article formats

Research articles

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