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Quasi-Monte Carlo Methods and Finance

Quasi-Monte Carlo methods use highly-uniform point sets rather than random sampling in an attempt to improve upon the Monte Carlo method. These methods have found applications in different areas, most notably in finance. In this talk, I will introduce the general principles underlying quasi-Monte Carlo methods, and discuss different aspects of the interplay between these methods and financial problems. I will conclude with a brief overview of quasi-Monte Carlo constructions tailored to financial applications.