

## STRATEGIES FOR QUASI MONTE CARLO

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### **Quasi Monte Carlo strategies for stochastic optimization**

Among these techniques are stratified sampling and Quasi-Monte Carlo sampling. However, for problems in high dimension, it may be computationally inefficient to calculate Quasi-Monte Carlo point sets in the full dimension. Rather, we wish to identify which dimensions are most important to the

convergence and implement a Quasi-Monte Carlo sampling scheme with padding, where the important

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**Quasi Monte Carlo Strategies for Stochastic Optimization**

QUASI-MONTE CARLO STRATEGIES FOR STOCHASTIC OPTIMIZATION Shane S. Drew Tito Homem-de-Mello Department of Industrial Engineering and Management Sciences Northwestern University Evanston, IL 60208-3119, U.S.A. ABSTRACT In this paper we discuss the issue of solving stochastic optimization problems using sampling methods. Numerical results have shown that using variance reduction techniques from

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**Monte Carlo and quasi Monte Carlo methods**

MONTE CARLO AND QUASI-MONTE CARLO 3 quasi-random points converges more rapidly, at a rate  $O(N^{-k})$ , for some constant  $k$ . Quasi-random sequences are described in Sections 5 and 6.

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