

Monte Carlo Methods: Information

LS WIMA II – Stochastische Numerik



Team

Lecture

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Tutorials

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Secretary

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Lecture

day	time	room
mo	13:45-15:15	C 015

start: 10.02.2020

no lecture on 9.3; additional lecture on 18.2 instead of tutorial

Slides, exercise sheets etc via ILIAS

Literature:

- *N. Madras*, Lectures on Monte Carlo methods. Providence, RI: AMS, American Mathematical Society (2002)
- *T. Müller-Gronbach* et al., Monte Carlo-Algorithmen. Berlin: Springer (2012)

Tutorials

day	time	room
mo	08:30-10:00	C 014
tue	15:30-17:00	C 013

Schedule

sheet	online ¹	deadline ²	tutorial
I	17.2	24.2	2.3 / 3.3
II	2.3	9.3	16.3 / 17.3
III	16.3	23.3	30.3 / 31.3
IV	30.3	20.4	27.4 / 28.4
V	27.4	4.5	11.5 / 12.5
VI	11.5	18.5	24.5 / 25.5

Each sheet has theoretical exercises and programming exercises.

¹at latest

²sheets can be submitted in groups of two

Examination

- Oral Examination

Dates: 28.5 & 29.5; 17.6 & 18.6; 23.6 & 24.6; 10.9 & 11.9

- Admission:

50 % of the points of the Exercises

6 ECTS, for more formalities see *Modulhandbuch*