

## Sunday 12 February 2012 – Afternoon

12:00 –	Registration – The Law Building Foyer (until 16:00)
12:30 – 14:00	<p>CATS Theatre G02</p> <p><b>Tutorial</b></p> <p><i>Art B. Owen</i></p> <p>Monte Carlo ideas and methods p.36</p> <p>Chair: <i>Josef Dick</i></p>
14:00 – 14:15	Break
14:15 – 15:45	<p>CATS Theatre G02</p> <p><b>Tutorial</b></p> <p><i>Pierre Del Moral</i></p> <p>Advanced Monte Carlo integration methods p.34</p> <p>Chair: <i>Gareth W. Peters</i></p>
15:45 – 16:00	Break
16:00 – 17:30	<p>CATS Theatre G02</p> <p><b>Tutorial</b></p> <p><i>Josef Dick</i></p> <p>Quasi-Monte Carlo methods p.35</p> <p>Chair: <i>Ronald Cools</i></p>

## Monday 13 February 2012 – Morning

07:45 –	Registration – The Law Building Foyer (until 10:30)		
08:15 – 08:30	Opening Ceremony – The Law Theatre G04		
08:30 – 09:30	The Law Theatre G04 <b>Plenary Lecture</b> <i>Mike Giles</i> <b>Multilevel Monte Carlo methods</b> p.39 Chair: <i>Ian H. Sloan</i>		
09:30 – 10:00	Morning Tea – Roundhouse		
	The Law Theatre G04 <b>Special Session</b> Theoretical and Computational Aspects of Discrepancy, Part 1 of 2 p.73 Organisers: <i>Michael Gnewuch</i> and <i>Peter Kritzer</i>	CATS Theatre G02 <b>Special Session</b> Computational SPDEs p.59 Organisers: <i>Fred J. Hickernell</i> and <i>Klaus Ritter</i>	CATS Theatre G23 <b>Special Session</b> Fast Computational Methods for Large Scale Bayesian Inference p.61 Organiser: <i>Kerrie Mengersen</i>
10:00 – 10:30	<i>William Chen</i> Davenport's theorem in classical discrepancy theory p.85	<i>James Nichols</i> Fast QMC integration for lognormal random fields p.125	<i>Christopher Strickland</i> Bayesian MCMC analysis using Python p.143
10:30 – 11:00	<i>Henri Faure</i> Improvements on the star discrepancy of $(t, s)$ -sequences p.91	<i>Mihaly Kovacs</i> Strong convergence of a fully discrete approximation of a class of stochastic Volterra equations p.107	<i>Zdravko Botev</i> An importance sampling method for marginal likelihood estimation p.82
11:00 – 11:30	<i>Roswitha Hofer</i> On the properties and the construction of finite row $(t, s)$ -sequences p.101	<i>Stig Larsson</i> On wavelet-Galerkin methods for semilinear parabolic equations driven by additive noise p.111	<i>John Ormerod</i> Variational approximations for Bayesian computation p.127
11:30 – 12:00	<i>Harald Niederreiter</i> Improved discrepancy bounds for hybrid sequences p.125	<i>Qi Ye</i> Approximation of stochastic partial differential equations by a Kernel-based collocation method p.160	<i>Pattarasuda Sudsaen</i> Variational Bayesian approximation method for inference in item response models p.144
12:00 – 13:20	Lunch		

## Monday 13 February 2012 – Afternoon I

13:20 – 14:20	The Law Theatre G04 <b>Plenary Lecture</b> <i>Pierre Del Moral</i> <b>Particle Monte Carlo methods in statistical learning and rare event simulation</b> p.38 Chair: <i>Gareth W. Peters</i>			
14:20 – 14:30	Break			
	CATS Theatre G02 <b>Technical Session</b> Chair: <i>Jan Baldeaux</i>	CATS Theatre G23 <b>Technical Session</b> Chair: <i>Ian C. Marschner</i>	CATS Room 101 <b>Technical Session</b> Chair: <i>Scott Sisson</i>	CATS Room 163 <b>Technical Session</b> Chair: <i>Pierre Jacob</i>
14:30 – 15:00	<i>Gottlieb Pirsic</i> A linear-operator point-of-view on digital sequences p.131	<i>Hermann G. Matthies</i> Sampling and low rank tensor approximations p.120	<i>Daniela Calvetti</i> Time integrator dependent variance reduction for sequential Monte Carlo p.84	<i>Leonardo Rojas-Nandayapa</i> Efficient rare-event simulation for sums of dependent random variables p.136
15:00 – 15:30	<i>Werner Römisch</i> QMC methods for stochastic programs: ANOVA decomposition of integrands p.137	<i>Alla Shymanska</i> Application of Monte Carlo methods in charged particle optics p.141	<i>Erkki Somersalo</i> Bayesian methods for analyzing metabolic models p.142	<i>Bernie Daigle, Jr.</i> Efficient estimation of rare event probabilities in biochemical systems p.86
15:30 – 16:00	Afternoon Tea – Roundhouse			

## Monday 13 February 2012 – Afternoon II

	CATS Theatre G02 <b>Special Session</b> Point Sets and Sequences for Quasi-Monte Carlo, Part 1 of 3 p.68 Organisers: <i>Friedrich Pillichshammer</i> and <i>Ronald Cools</i>	CATS Theatre G23 <b>Special Session</b> Random Number and Random Variate Generation p.70 Organiser: <i>Pierre L'Ecuyer</i>	CATS Room 101 <b>Special Session</b> Approximate Bayesian Computation (ABC) and Likelihood-Free Inference p.57 Organiser: <i>Scott Sisson</i>	CATS Room 163 <b>Special Session</b> Computational Finance, Part 1 of 2 p.58 Organisers: <i>Dirk Nuyens</i> and <i>Mark Joshi</i>
16:00 – 16:30	<i>Peter Kritzer</i> Finite mixed quasi-Monte Carlo point sets p.108	<i>Josef Leydold</i> Generating generalized inverse Gaussian distributed random variates p.114	<i>Christopher Drovandi</i> An SMC ABC algorithm for multivariate quantile distributions p.89	<i>Mark Joshi</i> Algorithmic Hessians and the fast computation of cross-gamma risk p.103
16:30 – 17:00	<i>Christoph Aistleitner</i> Probabilistic methods in quasi-Monte Carlo theory p.76	<i>Makoto Matsumoto</i> A deviation of CURAND standard pseudorandom number generator in CUDA for GPGPU p.119	<i>Anthony Pettitt</i> Approximate Bayesian computation and adaptive sequential Monte Carlo p.129	<i>Jan Baldeaux</i> Exact Simulation of the 3/2 Model p.80
17:00 – 17:30	<i>Michael Gnewuch</i> New multilevel algorithms based on polynomial lattice rules and digital nets of higher order p.94	<i>Hiroshi Haramoto</i> A nonempirical test on the second and the third lowest bits of pseudorandom p.97	<i>Yanan Fan</i> Posterior inference for ABC: a regression density approach p.90	<i>Nico Achtsis</i> Covariance matrix decompositions p.76
17:30 – 18:00	<i>Benjamin Doerr</i> Randomized and derandomized construction of low-discrepancy point sets p.88	<i>Pierre L'Ecuyer</i> On the lattice structure of a special class of multiple recursive generators p.110	<i>Sarah Filippi</i> Considerate approaches to ABC model selection and model checking p.91	<i>Gunther Leobacher</i> Fast orthogonal transforms and generation of Brownian paths p.113
18:00 – 19:30	Welcome Reception – Roundhouse (BBQ Dinner)			

## Tuesday 14 February 2012 – Morning

08:30 – 09:30	The Law Theatre G04 <b>Plenary Lecture</b> <i>Andreas Neuenkirch</i> <b>Strong approximation of stochastic differential equations under non-Lipschitz assumptions</b> p.44 Chair: <i>Klaus Ritter</i>		
09:30 – 10:00	Morning Tea – Roundhouse		
	The Law Theatre G04 <b>Special Session</b> Explicit Error Bounds for Markov Chain Monte Carlo p.60 Organiser: <i>Daniel Rudolf</i>	CATS Theatre G02 <b>Special Session</b> Multilevel Monte Carlo Methods, Part 1 of 3 p.65 Organiser: <i>Mike Giles</i>	CATS Theatre G23 <b>Special Session</b> Monte Carlo Methods for Spatial Stochastic Modeling, Part 1 of 2 p.64 Organisers: <i>Dirk Kroese</i> and <i>Volker Schmidt</i>
10:00 – 10:30	<i>Wojciech Niemiro</i> Examples and comparisons of rigorous error bounds for MCMC estimates, Part I p.126	<i>Mike Giles</i> Numerical analysis of the multilevel Milstein discretisation p.93	<i>Volker Schmidt</i> Model-based 3D simulation of tomographic image data, with applications to virtual materials design p.139
10:30 – 11:00	<i>Blazej Miasojedow</i> Examples and comparisons of rigorous error bounds for MCMC estimates, Part II p.121	<i>Lukasz Szpruch</i> Efficient multilevel Monte Carlo simulations of non-linear financial SDEs without a need of simulating levy areas p.146	<i>Gary Delaney</i> Modelling and quantifying spatially stochastic granular systems p.88
11:00 – 11:30	<i>Daniel Rudolf</i> Hit-and-run for numerical integration p.138	<i>Andreas Rößler</i> Multi-level Monte Carlo simulation based on approximation schemes with reduced variance p.137	<i>Bjoern Baumeier</i> Multiscale bottom-up simulations of charge and energy transport in disordered organic semiconductors p.80
11:30 – 12:00	<i>Mario Ullrich</i> Tight mixing bounds at the Potts transition point for single-bond dynamics on the torus p.152	<i>Erik von Schwerin</i> Adaptive multilevel Monte Carlo simulation of Ito SDEs p.154	<i>Jesper Møller</i> Transforming spatial point processes into Poisson processes using random superposition p.123
12:00 – 13:20	Lunch Special Presentation: AMSI Student Internship Program – CATS Theatre G02 (12:00 – 12:20)		

## Tuesday 14 February 2012 – Afternoon I

13:20 – 14:20	The Law Theatre G04 <b>Plenary Lecture</b> <i>Michael Lacey</i> <b>Estimates for discrepancy function in <math>L^\infty</math> norm</b> p.42 Chair: <i>Aicke Hinrichs</i>			
14:20 – 14:30	Break			
	CATS Theatre G02 <b>Technical Session</b> Chair: <i>Johann Brauchart</i>	CATS Theatre G23 <b>Technical Session</b> Chair: <i>Quoc Thong Le Gia</i>	CATS Room 101 <b>Technical Session</b> Chair: <i>Zdravko Botev</i>	CATS Room 163 <b>Technical Session</b> Chair: <i>Gareth W. Peters</i>
14:30 – 15:00	<i>Vasile Sinescu</i> Quasi-Monte Carlo methods for applications in statistics p.141	<i>James Propp</i> Reducing variance with averaging kernels: general theory and an application to quasirandom simulation of Markov chains p.133	<i>Sergei Kucherenko</i> Metamodelling and sensitivity analysis of models with dependent variables p.109	<i>Fred Daum</i> Exact particle flow for nonlinear filters p.87
15:00 – 15:30	<i>Hernan Eugenio Leövey</i> Fast evaluation of mixed derivatives and calculation of optimal weights for integration p.114	<i>Shin Harase</i> On the $\mathbb{F}_2$ -linear relations of Mersenne Twister p.98	<i>Chaitanya Joshi</i> On computationally efficient estimation of the variance of the randomised quasi Monte Carlo estimate p.103	<i>Francois Giraud</i> Settings of SMC parameters by Dobrushin analysis p.93
15:30 – 16:00	Afternoon Tea – Roundhouse			

## Tuesday 14 February 2012 – Afternoon II

	<p>CATS Theatre G02  <b>Special Session</b>            Tractability of Multivariate Problems p.74            Organisers: <i>Erich Novak</i> and <i>Henryk Woźniakowski</i></p>	<p>CATS Theatre G23  <b>Special Session</b>            Measures of Pseudorandomness p.62            Organiser: <i>Arne Winterhof</i></p>	<p>CATS Room 101  <b>Special Session</b>            Monte Carlo Based Inference for Diffusions p.63            Organisers: <i>Krzysztof Latuszyński</i> and <i>Gareth Roberts</i></p>	<p>CATS Room 163  <b>Special Session</b>            Advances in MCMC Methodology p.56            Organiser: <i>Yanan Fan</i></p>
16:00 – 16:30	<p><i>Klaus Ritter</i>            Quadrature on the sequence space p.135</p>	<p><i>Alina Ostafe</i>            New trends in pseudorandom number generation p.128</p>	<p><i>Yves Atchade</i>            Iterated filtering p.79</p>	<p><i>Jonathan M. Keith</i>            Bayesian approaches to the design of Markov chain Monte Carlo samplers p.105</p>
16:30 – 17:00	<p><i>Markus Weimar</i>            Linear tensor product problems in (anti-) symmetric Hilbert spaces p.155</p>	<p><i>Peter Hellekalek</i>            Assessing randomness via uniform distribution theory: tools from <math>b</math>-adic analysis p.99</p>	<p><i>Osnat Stramer</i>            Bayesian inference for a generalized class of Heston models p.143</p>	<p><i>Jean-Luc Dortet-Bernadet</i>            Quantile regression via auxiliary variables p.89</p>
17:00 – 17:30	<p><i>Erich Novak</i>            (In) tractability results for integration p.126</p>	<p><i>Domingo Gomez</i>            On the multidimensional distribution of pseudorandom sequences with Dickson polynomials p.95</p>	<p><i>Andrew Golightly</i>            MCMC schemes for irreducible diffusions using high frequency imputation p.94</p>	<p><i>James M. Flegal</i>            Exact sampling for intractable probability distributions via a Bernoulli factory p.92</p>
17:30 – 18:00	<p><i>Henryk Woźniakowski</i>            Rates of convergence and tractability for the approximation problem in various settings p.159</p>	<p><i>Arne Winterhof</i>            A survey on recursive nonlinear pseudorandom number generators p.157</p>	<p><i>Gareth Roberts</i>            Sequential importance sampling for irreducible diffusions p.136</p>	<p><i>Edward Cripps</i>            A time-varying mixture of random effects model for individuals learning behaviour p.85</p>
18:00 – 18:10	Break			
18:10 – 19:00	<p>CATS Theatre G02  <b>Open Forum: Opportunities and challenges for massively parallel Monte Carlo</b> p.50            Chair: <i>Fred J. Hickernell</i></p>			

## Wednesday 15 February 2012 – Morning

08:30 – 09:30	The Law Theatre G04 <b>Plenary Lecture</b> <i>Art B. Owen</i> <b>Random projections, reweighting and half-sampling for high-dimensional statistical inference</b> p.45 Chair: <i>Fred J. Hickernell</i>		
09:30 – 10:00	Group Photo Morning Tea – Roundhouse		
	The Law Theatre G04 <b>Special Session</b> Point Sets and Sequences for Quasi-Monte Carlo, Part 2 of 3 p.68 Organisers: <i>Friedrich Pillichshammer</i> and <i>Ronald Cools</i>	CATS Theatre G02 <b>Special Session</b> Multilevel Monte Carlo Methods, Part 2 of 3 p.65 Organiser: <i>Mike Giles</i>	CATS Theatre G23 <b>Special Session</b> Recent Advances in MCMC p.71 Organiser: <i>James M. Flegal</i>
10:00 – 10:30	<i>Tor Sørveik</i> Good, low degree, rank-1 lattice rules in high dimensions p.147	<i>Aretha L. Teckentrup</i> Multilevel Monte Carlo for highly heterogeneous media p.148	<i>Radu Herbei</i> Bayesian computation and diffusion processes p.99
10:30 – 11:00	<i>Dirk Nuyens</i> Lattice rules for nonperiodic smooth integrands p.127	<i>Elisabeth Ullmann</i> Towards efficient simulations of groundwater flow problems in random media p.151	<i>Colin Fox</i> Monte Carlo simulation inspired by computational optimization p.92
11:00 – 11:30	<i>Lutz Kämmerer</i> Generated sets as sampling schemes for hyperbolic cross trigonometric polynomials p.104	<i>Jonas Šukys</i> Multi-level Monte Carlo finite volume methods for nonlinear systems of stochastic conservation laws in multi-dimensions p.144	<i>Krzysztof Łatuszyński</i> Why does the Gibbs sampler work on hierarchical models? p.112
11:30 – 12:00	<i>David Munger</i> A general software tool for constructing rank-1 lattice rules p.122	<i>Christoph Schwab</i> QMC convergence analysis for stochastic and parametric operator equations in infinite dimension p.140	<i>Hidemaro Suwa</i> General construction of irreversible kernel in Markov chain Monte Carlo p.145
12:00 – 13:20	Lunch		



## Wednesday 15 February 2012 – Afternoon and Evening

13:20 – 14:20	The Law Theatre G04 <b>Plenary Lecture</b> <i>Leszek Plaskota</i> <b>Noisy information: optimality, complexity, and tractability</b> p.46 Chair: <i>Henryk Woźniakowski</i>			
14:20 – 14:30	Break			
	CATS Theatre G02 <b>Technical Session</b> Chair: <i>Vasile Sinescu</i>	CATS Theatre G23 <b>Technical Session</b> Chair: <i>Yves Atchade</i>	CATS Room 101 <b>Technical Session</b> Chair: <i>John Ormerod</i>	CATS Room 163 <b>Technical Session</b> Chair: <i>Nan Chen</i>
14:30 – 15:00	<i>Alexander Keller</i> Deterministic consistent light transport simulation p.105	<i>Alexandre H. Thiéry</i> Scaling analysis of MCMC methods p.149	<i>Ian C. Marschner</i> The stochastic EM algorithm for censored mixed models p.117	<i>Tim Brereton</i> Efficient quantile estimation p.83
15:00 – 15:30	<i>Koen Poppe</i> Gaussian distributed quasi-random samples p.132	<i>Sebastian Vollmer</i> On a dimension independent lower bound of the Wasserstein spectral gap for Metropolis-Hastings algorithms with Ornstein-Uhlenbeck proposal p.153	<i>Venkiteswaran Gopalakrishnan</i> Stratified Monte Carlo integration and applications p.96	<i>Henghsiu Tsai</i> Inference of seasonal long-memory time series with measurement error p.150
15:30 – 16:00	Afternoon Tea – Roundhouse			
16:00 –	Buses departing Union Road (behind the Law Building) for Art Gallery			
16:45 – 18:00	Art Gallery			
18:00 – 18:45	Royal Botanic Garden			
18:45 –	Gathering near Man O'War Jetty for Sydney Harbour Dinner Cruise			
22:15 –	Buses departing Darling Harbour for UNSW			

## Thursday 16 February 2012 – Morning

08:30 – 09:30	The Law Theatre G04 <b>Plenary Lecture</b> <i>Fred J. Hickernell</i> <b>Monte Carlo algorithms where the integrand size is unknown</b> p.40 Chair: <i>Harald Niederreiter</i>		
09:30 – 10:00	Morning Tea – Roundhouse		
	The Law Theatre G04 <b>Special Session</b> Small Ball Problems, Discrepancy, and Metric Entropy p.72 Organisers: <i>Aicke Hinrichs</i> and <i>Thomas Kühn</i>	CATS Theatre G02 <b>Special Session</b> Computational Finance, Part 2 of 2 p.58 Organisers: <i>Dirk Nuyens</i> and <i>Mark Joshi</i>	CATS Theatre G23 <b>Special Session</b> Advances in MCMC and SMC Methods: Solutions for Complex Ecological Problems p.55 Organisers: <i>Keith Hayes</i> and <i>Geoff Hosack</i>
10:00 – 10:30	<i>Michael Lacey</i> On the small ball inequality in dimensions 3 and higher p.111	<i>Dale Roberts</i> QMC for stochastic volatility models p.135	<i>Lawrence Murray</i> Particle Markov chain Monte Carlo methods in marine biogeochemistry p.122
10:30 – 11:00	<i>Heidi Weyhausen</i> Asymptotic behavior of average $L_p$ -discrepancies p.156	<i>Tomáš Tichý</i> Option pricing by simulation of fuzzy-random variables p.149	<i>Jonas Knape</i> Estimation of stage duration distributions from cohort data on arthropods p.106
11:00 – 11:30	<i>Thomas Kühn</i> Applications of metric entropy in analysis and probability p.110	<i>Timothy Ling</i> On simulation of some functionals of fractional Brownian motion p.116	<i>Geoff Hosack</i> General nonlinear dependence structure for multispecies modelling p.101
11:30 – 12:00	<i>Frank Aurzada</i> Small ball probabilities and metric entropy p.79	<i>Kyle Matoba</i> Figure of merit efficient QMC pointsets for computational finance p.118	<i>Ken Newman</i> Spatio-temporal modelling of delta smelt in the San Francisco Estuary p.124
12:00 – 13:20	Lunch		

### Thursday 16 February 2012 – Afternoon I

13:20 – 14:20	The Law Theatre G04 <b>Plenary Lecture</b> <i>Aicke Hinrichs</i> <b>Tractability of multivariate integration - old and new results and open problems</b> p.41 Chair: <i>Friedrich Pillichshammer</i>
14:20 – 14:50	Afternoon Tea – Roundhouse

## Thursday 16 February 2012 – Afternoon II

	CATS Theatre G02 <b>Special Session</b> Theoretical and Computational Aspects of Discrepancy, Part 2 of 2 p.73 Organisers: <i>Michael Gnewuch</i> and <i>Peter Kritzer</i>	CATS Theatre G23 <b>Special Session</b> Numerics for SDEs p.67 Organiser: <i>Andreas Neuenkirch</i>	CATS Room 101 <b>Special Session</b> Adaptive MCMC: Theory, Algorithms, and Applications p.54 Organiser: <i>Scott C. Schmidler</i>	CATS Room 163 <b>Technical Session</b> Chair: <i>Paul Leopardi</i>
14:50 – 15:20	<i>Dmitriy Bilyk</i> $L^2$ discrepancy and symmetrization p.82	<i>Paweł Przybyłowicz</i> Randomized Euler algorithm for the approximation of stochastic differential equations with time-irregular coefficients p.134	<i>Scott C. Schmidler</i> Combining exploration and exploitation strategies in adaptive MCMC p.138	<i>Samuel Herrmann</i> A random walk on moving spheres approach for the simulation of Bessel hitting times p.100
15:20 – 15:50	<i>Friedrich Pillichshammer</i> $L_2$ discrepancy of digit scrambled two-dimensional Hammersley point sets p.130	<i>Martin Altmayer</i> Quadrature of discontinuous functionals in the Heston model p.78	<i>Pierre Jacob</i> Properties of the stochastic approximation schedule in the Wang-Landau algorithm p.102	<i>Sebastien Lemaire</i> Neutron and photon next-event estimator benchmarks for intercode comparisons p.113
15:50 – 16:20	<i>Stephen Joe</i> Calculation of the intermediate bound on the star discrepancy p.102	<i>Larisa Yaroslavtseva</i> On the complexity of computing quadrature formulas for marginal distributions of SDEs p.160	<i>Faming Liang</i> Stochastic approximation Monte Carlo for high dimensional generalized linear models and related asymptotics p.115	<i>Hamza Alkhatib</i> Nonlinear sequential Monte Carlo filtering for state and adaptive parameter estimation in direct geo-referencing tasks p.77
16:20 – 16:50	<i>Carola Winzen</i> Computing star discrepancies via a refined threshold accepting heuristic p.158	<i>Quoc Thong Le Gia</i> A QMC-spectral method for elliptic PDEs with random coefficients on the unit sphere p.112	<i>Ido Nevat</i> Model selection in wireless communications via Contour Monte Carlo and Trans-dimensional MCMC incorporating stochastic approximation p.124	

### Thursday 16 February 2012 – Afternoon III

16:50 – 17:00	Break
17:00 – 18:00	CATS Theatre G02 <b>Tutorial</b> <i>Alexander Keller</i> Quasi-Monte Carlo methods in photorealistic image synthesis p.52 Chair: <i>Frances Y. Kuo</i>
18:00 –	Steering Committee Meeting (closed) – Red Centre

## Friday 17 February 2012 – Morning

08:30 – 09:30	The Law Theatre G04 <b>Plenary Lecture</b> <i>Eckhard Platen</i> <b>Numerical solution of stochastic differential equations with jumps in finance</b> p.47 Chair: <i>Mike Giles</i>		
09:30 – 10:00	Morning Tea – Roundhouse		
	The Law Theatre G04 <b>Special Session</b> Point Sets and Sequences for Quasi-Monte Carlo, Part 3 of 3 p.68 Organisers: <i>Friedrich Pillichshammer</i> and <i>Ronald Cools</i>	CATS Theatre G02 <b>Special Session</b> Multilevel Monte Carlo Methods, Part 3 of 3 p.65 Organiser: <i>Mike Giles</i>	CATS Theatre G23 <b>Special Session</b> Monte Carlo Methods for Spatial Stochastic Modeling, Part 2 of 2 p.64 Organisers: <i>Dirk Kroese</i> and <i>Volker Schmidt</i>
10:00 – 10:30	<i>Aicke Hinrichs</i> Discrepancy of structured sets p.100	<i>Stefan Heinrich</i> Randomized complexity of parametric problems p.98	<i>Richard Wilson</i> Prediction of catastrophes in spatio-temporal settings p.157
10:30 – 11:00	<i>Lev Markhasin</i> Quasi-Monte Carlo methods for integration of functions with dominating mixed smoothness p.117	<i>David Anderson</i> Multilevel Monte Carlo for the continuous time Markov chain models arising in biology p.78	<i>Georgy Sofronov</i> Spatial modelling in small area estimation via the cross-entropy method p.142
11:00 – 11:30	<i>Johann Brauchart</i> Low-discrepancy point sets lifted to the unit sphere p.83	<i>Nan Chen</i> Estimating expectations of functionals of conditional expectations via multilevel nested simulation p.84	<i>Dirk Kroese</i> Greedy servers on a torus p.108
11:30 – 12:00	<i>Robert Womersley</i> Spherical designs and quasi-Monte Carlo methods for the sphere p.159	<i>Francisco Bernal</i> Application of variance reduction techniques in the numerical solution of partial differential equations p.81	<i>Maurizio Manuguerra</i> Monte Carlo methods in spatio-temporal regression modelling of migration in the EU p.116
12:00 – 13:20	Lunch		

### Friday 17 February 2012 – Afternoon

13:20 – 14:20	<p>The Law Theatre G04</p> <p><b>Plenary Lecture</b></p> <p><i><b>Kerrie Mengersen</b></i></p> <p><b>Addressing the problem: Tailoring Bayesian computation to meet inferential aims</b> p.43</p> <p>Chair: <i>Dirk Kroese</i></p>
14:20 – 14:30	<p>Closing Ceremony</p> <p>Presentation about MCQMC 2014 – The Law Theatre G04</p>
14:30 – 15:00	<p>Afternoon Tea – Roundhouse</p>