

COUNTERPARTS OF VARIANCE REDUCTION TECHNIQUES FOR QUASI-MONTE CARLO INTEGRATION

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RESEARCH SUMMARY

Quasi-Monte Carlo integration, when applicable, has an order of magnitude smaller error bound than standard Monte Carlo. For the former we consider analogs of variance reduction techniques for the latter and discuss their effectiveness. The results are applicable to stochastic programming and stochastic networks, for example.

A May 1983 technical report by the same title is available from the author.