Preface

This volume represents the refereed proceedings of the Eighth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing, which was held at the University of Montréal, from 6–11 July, 2008. It contains a limited selection of articles based on presentations made at the conference. The program was arranged with the help of an international committee consisting of:

Ronald Cools, Katholieke Universiteit Leuven
Luc Devroye, McGill University
Henri Faure, CNRS Marseille
Paul Glasserman, Columbia University
Peter W. Glynn, Stanford University
Stefan Heinrich, University of Kaiserslautern
Fred J. Hickernell, Illinois Institute of Technology
Aneta Karaivanova, Bulgarian Academy of Science
Alexander Keller, mental images GmbH, Berlin
Adam Kolkiewicz, University of Waterloo
Frances Y. Kuo, University of New South Wales
Christian Lécot, Université de Savoie, Chambéry
Pierre L’Ecuyer, Université de Montréal (Chair and organizer)
Jun Liu, Harvard University
Peter Mathé, Weierstrass Institute Berlin
Makoto Matsumoto, Hiroshima University
Thomas Müller-Gronbach, Otto von Guericke Universität
Harald Niederreiter, National University of Singapore
Art B. Owen, Stanford University
Gilles Pagès, Université Pierre et Marie Curie (Paris 6)
Klaus Ritter, TU Darmstadt
Karl Sabelfeld, Weierstrass Institute Berlin
Wolfgang Ch. Schmid, University of Salzburg
Ian H. Sloan, University of New South Wales
Jerome Spanier, University of California, Irvine
Bruno Tuffin, IRISA-INRIA, Rennes
Henryk Woźniakowski, Columbia University.
The local arrangements (program production, publicity, web site, registration, social events, etc.) were ably handled by Carole Dufour (GERAD), Marilyne Lavoie (GERAD), Louis Pelletier (CRM), Marie Perreault (GERAD), and Suzette Paradis (CRM). Francine Benoit (GERAD) helped with editing the proceedings.

This conference continued the tradition of biennial MCQMC conferences initiated by Harald Niederreiter. They were begun at the University of Nevada in Las Vegas, Nevada, USA, in June 1994 and followed by conferences at the University of Salzburg, Austria, in July 1996, the Claremont Colleges in Claremont, California, USA, in June 1998, Hong Kong Baptist University in Hong Kong, China, in November 2000, the National University of Singapore, Republic of Singapore, in November 2002, the Palais des Congrès in Juan-les-Pins, France, in June 2004, and Ulm University, Germany, in July 2006. The next MCQMC conference will be held in Warsaw, Poland, in August 2010.

The proceedings of these previous conferences were all published by Springer-Verlag, under the following titles:

- *Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing* (H. Niederreiter and P.J.-S. Shiue, eds.),
- *Monte Carlo and Quasi-Monte Carlo Methods 1996* (H. Niederreiter, P. Hellekalek, G. Larcher and P. Zinterhof, eds.),
- *Monte Carlo and Quasi-Monte Carlo Methods 1998* (H. Niederreiter and J. Spanier, eds.),
- *Monte Carlo and Quasi-Monte Carlo Methods 2000* (K.-T. Fang, F.J. Hickernell and H. Niederreiter, eds.),
- *Monte Carlo and Quasi-Monte Carlo Methods 2002* (H. Niederreiter, ed.),
- *Monte Carlo and Quasi-Monte Carlo Methods 2004* (H. Niederreiter and D. Taflay, eds.),
- *Monte Carlo and Quasi-Monte Carlo Methods 2006* (A. Keller and S. Heinrich and H. Niederreiter, eds.).

The program of the conference was rich and varied with over 135 talks being presented. Highlights were the invited plenary talks given by Josef Dick (University of New South Wales), Arnaud Doucet (University of British Columbia), Daan Frenkel (University of Cambridge), Paul Glasserman (Columbia University), Christiane Lemieux (University of Waterloo), Jun Liu (Harvard University), Klaus Ritter (TU Darmstadt), Jeffrey Rosenthal (University of Toronto), Wolfgang Schmid (University of Salzburg), and Andrew Stuart (Warwick University). The papers in this volume were carefully screened and cover both the theory and the applications of Monte Carlo and quasi-Monte Carlo methods.

We thank the anonymous reviewers for their reports and many others who contributed enormously to the excellent quality of the conference presentations and to the high standards for publication in these proceedings by careful review of the abstracts and manuscripts that were submitted.

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and Complex Systems (MITACS), and the American National Science Foundation (NSF).

Finally, we want to express our gratitude to Springer-Verlag for publishing this volume.

Pierre L’Ecuyer

Art Owen

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