Mon, Jul 28	Session
08:00-17:30	Registration Desk Open (HH Lobby)
08:45-09:00	Conference Opening (HH Auditorium)
09:00-10:00	Plenary Talk by Rohan Sawhney (HH Auditorium)
10:00-10:30	Coffee Break (HH Lobby)
10:30-12:30	Stochastic Computation and Complexity, Part I (HH Auditorium)
10:30-12:30	Domain Uncertainty Quantification (HH Ballroom)
10:30-12:30	Nested expectations: models and estimators, Part I (PH Auditorium)
10:30-12:30	Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part I (WH Auditorium)
10:30-12:30	Technical Session 1 - Markov Chain Monte Carlo (HH Alumni Lounge)
12:30-14:00	Lunch Break
14:00-15:00	Plenary Talk by Christiane Lemieux, U of Waterloo, Golden ratio nets and sequences
	(HH Auditorium)
15:00-15:30	Coffee Break (HH Lobby)
15:30–17:30	Stochastic Computation and Complexity, Part II (HH Auditorium)
15:30–17:30	Recent advances in optimization under uncertainty (HH Ballroom)
15:30–17:30	Computational Methods for Low-discrepancy Sampling and Applications (PH Audi-
	torium)
15:30–17:30	Technical Session 4 - Quasi-Monte Carlo, Part 1 (WH Auditorium)
15:30-17:30	Technical Session 12 - PDEs (HH Alumni Lounge)
17:30-19:30	Welcome Reception (HH Lobby)

Tue, Jul 29	Session
08:30-17:30	Registration Desk Open (HH Lobby)
09:00-10:00	Plenary Talk by Peter Glynn, Stanford U, Combining Simulation and Linear Algebra:
	COSIMLA (HH Auditorium)
10:00-10:30	Coffee Break (HH Lobby)
10:30-12:30	Stochastic Computation and Complexity, Part III (HH Auditorium)
10:30-12:30	Next-generation optimal experimental design: theory, scalability, and real world im-
	pact: Part I (HH Ballroom)
10:30-12:30	Heavy-tailed Sampling (PH Auditorium)
10:30-12:30	Frontiers in (Quasi-)Monte Carlo and Markov Chain Monte Carlo Methods, Part I
	(WH Auditorium)
10:30-12:30	Technical Session 2 - Bayesian Methods (HH Alumni Lounge)
12:30-14:00	Lunch Break
14:00-15:00	Plenary Talk by Roshan Joseph, Georgia Institute of Technology, Sensitivity and
	Screening: From Monte Carlo to Experimental Design (HH Auditorium)
15:00-15:30	Coffee Break (HH Lobby)
15:30-17:30	Stochastic Computation and Complexity, Part IV (HH Auditorium)
15:30-17:30	Next-generation optimal experimental design: theory, scalability, and real world im-
	pact: Part II (HH Ballroom)
15:30-17:30	Advances in Rare Events Simulation (PH Auditorium)
15:30-17:30	Frontiers in (Quasi-)Monte Carlo and Markov Chain Monte Carlo Methods, Part II
	(WH Auditorium)
15:30-17:30	Technical Session 5 - Quasi-Monte Carlo, Part 2 (HH Alumni Lounge)

 $\frac{07/06/2025\ 13:40}{10}$

$\mathrm{Wed},\mathrm{Jul}30$	Session
08:30-16:30	Registration Desk Open (HH Lobby)
09:00-10:00	Plenary Talk by Michaela Szölgyenyi, U of Klagenfurt, An optimal transport approach
	to quantifying model uncertainty of SDEs (HH Auditorium)
10:00-10:30	Coffee Break (HH Lobby)
10:30-12:30	Stochastic Computation and Complexity, Part V (HH Auditorium)
10:30-12:30	Statistical Design of Experiments (HH Ballroom)
10:30-12:30	Advances in Adaptive Hamiltonian Monte Carlo (PH Auditorium)
10:30-12:30	Technical Session 15 - Simulation (WH Auditorium)
10:30-12:30	Technical Session 6 - Sampling (HH Alumni Lounge)
12:30-14:00	Lunch Break
14:00-16:00	Stochastic Optimization (HH Auditorium)
14:00-16:00	Recent Progress on Algorithmic Discrepancy Theory and Applications (HH Ballroom)
14:00-16:00	Monte Carlo Applications in High-performance Computing, Computer Graphics, and
	Computational Science (PH Auditorium)
14:00-16:00	Technical Session 16 - Statistics (WH Auditorium)
14:00-16:00	Technical Session 10 - Langevin (HH Alumni Lounge)
16:00-16:30	Coffee Break (HH Lobby)
18:00-20:30	Conference Dinner (Bridgeport Arts Center)

Thu, Jul 31	Session
08:30-17:30	Registration Desk Open (HH Lobby)
09:00-10:00	Plenary Talk by Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Meth-
	ods and Optimization Strategies (HH Auditorium)
10:00-10:30	Coffee Break (HH Lobby)
10:30-12:30	QMC and Applications Part I (HH Auditorium)
10:30-12:30	Analysis of Langevin and Related Sampling Algorithms, Part I (HH Ballroom)
10:30-12:30	Nested expectations: models and estimators, Part II (PH Auditorium)
10:30-12:30	Technical Session 8 - Finance (WH Auditorium)
10:30-12:30	Technical Session 13 - ML & Optimization (HH Alumni Lounge)
12:30-14:00	Lunch Break
14:00-15:00	Plenary Talk by Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte
	Carlo and its application to exact ecological inference (HH Auditorium)
15:00-15:30	Coffee Break (HH Lobby)
15:30-17:30	QMC and Applications Part II (HH Auditorium)
15:30-17:30	Analysis of Langevin and Related Sampling Algorithms, Part II (HH Ballroom)
15:30-17:30	Recent Advances in Stochastic Gradient Descent (PH Auditorium)
15:30-17:30	Technical Session 7 - Sampling (WH Auditorium)
15:30-17:30	Technical Session 11 - SDEs (HH Alumni Lounge)
18:00-20:30	Steering Committee Meeting (by invitation)

Fri, Aug 1	Session
08:30-12:15	Registration Desk Open (HH Lobby)
09:00-10:30	Forward and Inverse Problems for Stochastic Reaction Networks (HH Auditorium)
09:00-10:30	Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part II (HH Ballroom)
09:00-10:30	Technical Session 3 - Simulation (PH Auditorium)
09:00-10:30	Technical Session 9 - Sampling (WH Auditorium)
09:00-10:30	Technical Session 14 - Markov Chain Monte Carlo (HH Alumni Lounge)
10:30-11	Coffee Break (HH Lobby)
11:00-12:00	Plenary Talk by Veronika Ročková, U of Chicago, AI-Powered Bayesian Inference
	(HH Auditorium)
12:00-12:15	Closing Remarks (HH Auditorium)

 $\overline{07/06/2025\ 13:40}$

$Mon,\,Jul\,\,\mathbf{28},\,\mathbf{2025}-\mathbf{Morning}$

08:00-17:30	Registration Desk Open, HH Lobby						
08:45-09:00	Conference Opening by Fred Hickernell, HH Auditorium						
9:00 - 10:00	Plenary Talk: Rohan Sawhney, p. ?? Chair:						
10:00-10:30	Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session	Special Session Domain	Special Session Nested	Special Session	Technical Session 1 -		
	Stochastic Computation	Uncertainty Quantification	expectations: models and	Hardware or Software for	Markov Chain Monte		
	and Complexity, Part I	p. 31	estimators, Part I p. 32	(Quasi-)Monte Carlo	Carlo		
	p. 30	Chair: TBD	Chair: TBD	Algorithms, Part I p. 33	Chair: TBD		
	Chair: TBD			Chair: TBD			
10:30-11:00	Andreas Neuenkirch, A	$Andr\'e$ - $Alexander$	Abdul Lateef Haji Ali, An	$Pieterjan\ Robbe,$	$Zhihao\ Wang,$		
	strong order 1.5 boundary	Zepernick, Domain UQ	Adaptive Sampling	Multilevel quasi-Monte	Stereographic Multi-Try		
	preserving discretization	for stationary and	Algorithm for Level-set	Carlo without replications,	Metropolis Algorithms for		
	scheme for scalar SDEs	time-dependent PDEs	Approximation, p. 73	p. 76	Heavy-tailed Sampling,		
	defined in a domain, p. 68	using QMC, p. 70			p. 136		
11:00-11:30	Christopher Rauhögger,	Carlos Jerez-Hanckes,	$Sebastian\ Krumscheid,$	Irina-Beatrice Haas, A	Ruben Seyer, Creating		
	An adaptive Milstein-type	Domain Uncertainty	Double-loop randomized	nested Multilevel Monte	rejection-free samplers by		
	method for strong	Quantification for	quasi-Monte Carlo	Carlo framework for	rebalancing skew-balanced		
	approximation of systems	Electromagnetic Wave	estimator for nested	efficient simulations on	jump processes, p. 137		
	of SDEs with a	Scattering via First-Order	integration, p. 73	FPGAs, p. 76			
	discontinuous drift	Sparse Boundary Element					
11 00 10 00	coefficient, p. 68	Approximation, p. 71	T7. 1 TT	W. C. CHDA	DI :I: C		
11:30-12:00	Verena Schwarz, Stong	Jürgen Dölz, Quantifying	Vinh Hoang,	Mike Giles, CUDA	Philippe Gagnon,		
	order 1 adaptive	uncertainty in spectral	Posterior-Free A-Optimal	implementation of MLMC	Theoretical guarantees for		
	approximation of	clusterings: expectations	Bayesian Design of	on NVIDIA GPUs, p. 77	lifted samplers, p. 138		
	jump-diffusion SDEs with discontinuous drift, p. 69	for perturbed and	Experiments via				
	discontinuous drift, p. 09	incomplete data, p. 72	Conditional Expectation, p. 74				
12:00-12:30		Harri Hakula, Model	Vesa Kaarnioja, QMC for	Chung Ming Loi, Scalable			
		Problems for PDEs on	Bayesian optimal	and User-friendly QMC			
		Uncertain Domains, p. 72	experimental design with	Sampling with UMBridge,			
			application to inverse	p. 78			
			problems governed by				
			PDEs, p. 75				

Mon, Jul 28, 2025 – Afternoon

10.20 14.00	Larrel Drank TDD	AITCINOON					
12:30-14:00	Lunch Break, TBD						
14:00-15:00	HH Auditorium						
	Plenary Talk: Christiane Lemieux, U of Waterloo, Golden ratio nets and sequences, p. 22 Chair: Nathan Kirk						
15:00-15:30	Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session	Special Session Recent	Special Session	Technical Session 4 -	Technical Session 12 -		
	Stochastic Computation	advances in optimization	Computational Methods	Quasi-Monte Carlo, Part 1	PDEs		
	and Complexity, Part II	under uncertainty p. 36	for Low-discrepancy	Chair: TBD	Chair: TBD		
	p. 35	Chair: TBD	Sampling and Applications				
	Chair: TBD		p. 37				
	0		Chair: TBD				
15:30-16:00	Michael Gnewuch,	Tapio Helin, Stability of	François Clément,	Christian Weiss, Halton	Adrien Richou, A		
10.00 10.00	Optimality of deterministic	Expected Utility in	Searching Permutations	Sequences, Scrambling and	probabilistic Numerical		
	and randomized	Bayesian Optimal	for Constructing	the Inverse	method for semi-linear		
	QMC-cubatures on several	Experimental Design, p. 81	Low-Discrepancy Point	Star-Discrepancy, p. 146	elliptic Partial Differential		
	scales of function spaces,	Experimental Besign, p. 01	Sets and Inverstigating the	Star Discrepancy, p. 140	Equations, p. 169		
	p. 78		Kritzinger Sequence, p. 84		Equations, p. 103		
16:00-16:30	Kateryna Pozharska,	Karina Koval, Subspace	Nathan Kirk, Minimizing	Xiaoda Xu, Star	Abdujabar Rasulov, Monte		
10.00-10.30	Optimal designs for	accelerated measure	the Stein Discrepancy,	discrepancy and uniform	Carlo method for the		
	function discretization and	transport methods for fast	p. 85	approximation under	Spatially Homogenous		
			p. 69				
	construction of tight	and scalable sequential		weighted simple and	Boltzmann equation,		
	frames, p. 80	experimental design, p. 82		stratified random sampling	p. 169		
1000 1700	T 1 D1 1 1	7 1 36:1	3.6.1	, p. 147	1.6: 1.41 A.D.T.		
16:30-17:00	Leszek Plaskota,	Johannes Milz,	Makram Chahine,	Sifan Liu, Transport	Miguel Alvarez, A New		
	Complexity of	Randomized quasi-Monte	Improving Efficiency of	Quasi-Monte Carlo, p. 148	Approach for Unbiased		
	approximating piecewise	Carlo methods for	Sampling-based Motion		Estimation of Parameters		
	smooth functions in the	risk-averse stochastic	Planning via		of Partially Observed		
	presence of deterministic	optimization, p. 83	Message-Passing Monte		Diffusions, p. 170		
	or random noise, p. 81		Carlo, p. 85				
17:00-17:30		Arved Bartuska, Efficient	Gregory Seljak, An	$Ambrose\ Emmett-Iwaniw,$	<i>Håkon Hoel</i> , High-order		
		expected information gain	Empirical Evaluation of	Using Normalizing Flows	adaptive methods for exit		
		estimators based on the	Robust Estimators for	for Efficient	times of diffusion processes		
		randomized quasi-Monte	RQMC, p. 86	Quasi-Random Sampling	and reflected diffusions,		
		Carlo method, p. 83		for Copulas, p. 149	p. 171		
17:30-19:30	Welcome Reception, HH Lol	oby					

Tue, Jul 29, 2025 – Morning

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08:30-17:	1 /	Registration Desk Open, HH Lobby					
09:00-10:							
	Plenary Talk: Peter Glynn, Stanford U, Combining Simulation and Linear Algebra: COSIMLA, p. 23 Chair: Chang-Han Rhee						
10:00-10:	:30 Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session	Special Session	Special Session	Special Session Frontiers	Technical Session 2 -		
	Stochastic Computation	Next-generation optimal	Heavy-tailed Sampling	in (Quasi-)Monte Carlo	Bayesian Methods		
	and Complexity, Part III	experimental design:	p. 42	and Markov Chain Monte	Chair: TBD		
	p. 39	theory, scalability, and real	Chair: TBD	Carlo Methods, Part I			
	Chair: TBD	world impact: Part I p. 40		p. 44			
		Chair: TBD		Chair: TBD			
10:30-11:	:00 Jean-François	Xun Huan, Optimal Pilot	Sebastiano Grazzi,	Michael Mascagni, The	Lorenzo Nagar,		
	Chassagneux, Computing	Sampling for Multi-fidelity	Parallel computations for	Walk on Spheres Monte	Optimizing Generalized		
	the stationary measure of	Monte Carlo Methods,	Metropolis Markov chains	Carlo Algorithm for	Hamiltonian Monte Carlo		
	McKean-Vlasov SDEs,	p. 89	Based on Picard maps,	Solving Partial Differential	for Bayesian Inference		
	p. 87	p. 00	p. 91	Equations, p. 94	applications, p. 139		
11:00-11:	•	Adrien Corenflos, A	Federica Milinanni, A	Hwanwoo Kim, Enhancing	Hamza Ruzaygat,		
11.00 11.	convergence of the	recursive Monte Carlo	large deviation principle	Gaussian Process	Bayesian Anomaly		
	Euler-Maruyama scheme	approach to optimal	for Metropolis-Hastings	Surrogates for	Detection in		
	for McKean-Vlasov SDEs,	Bayesian experimental	sampling, p. 92	Optimization and	Variable-Order and		
	p. 87	design, p. 90	56mpmg, p. 52	Posterior Approximation	Variable-Diffusivity		
	p. 01	design, p. 50		via Random Exploration,	Fractional Mediums, p. 140		
				p. 95	Fractional Mediums, p. 140		
11:30–12:	:00 Sotirios Sabanis,	Ayoub Belhadji, Weighted	Xingyu Wang, Sharp	p. 99	Arghya Datta, Theoretical		
11.50-12.	Wasserstein Convergence	quantization using MMD:	Characterization and		Guarantees of Mean Field		
	of Score-based Generative	From mean field to mean	Control of Global		Variational Inference for		
	Models under						
		shift via gradient flows,	Dynamics of SGDs with		Bayesian Principal		
	Semiconvexity and	p. 90	Heavy Tails, p. 93		Component Analysis,		
	Discontinuous Gradients,				p. 141		
10.00 10	p. 88				T: T - I		
12:00–12:	:30				Jimmy Lederman,		
					Bayesian Analysis of		
					Latent Underdispersion		
					Using Discrete Order		
					Statistics, p. 141		

 ${\bf Tue,\,Jul\,\,29,\,2025-Afternoon}$

10.00 14.00	1 de, 5 di 25, 2020	711001110011					
12:30-14:00	Lunch Break, TBD						
14:00-15:00	HH Auditorium			10			
	Plenary Talk: Roshan Joseph, Georgia Institute of Technology, Sensitivity and Screening: From Monte Carlo to Experimental Design, p. 24 Chair: Simon Mak						
15 00 15 20	0 , 1	imon Mak					
15:00-15:30	Coffee Break, HH Lobby HH Auditorium	HH Ballroom	DII A 1'4 '	777T A 1:4 :	TITT A1 · T		
			PH Auditorium	WH Auditorium	HH Alumni Lounge Technical Session 5 -		
	Special Session	Special Session	Special Session	Special Session Frontiers			
	Stochastic Computation	Next-generation optimal	Advances in Rare Events	in (Quasi-)Monte Carlo and Markov Chain Monte	Quasi-Monte Carlo, Part 2 Chair: TBD		
	and Complexity, Part IV,	experimental design:	Simulation p. 48 Chair: TBD		Chair: IBD		
	p. 45 Chair: <i>TBD</i>	theory, scalability, and real	Chair: IBD	Carlo Methods, Part II			
	Chair: IbD	world impact: Part II p. 46 Chair: <i>TBD</i>		p. 49 Chair: <i>TBD</i>			
15:30-16:00	Larisa Yaroslavtseva,	Alen Alexanderian, Goal	Victor Elvira, Multiple	Takashi Goda,	Peter Kritzer,		
10.50-10.00	Optimal strong	Oriented Sensor Placement	Importance Sampling for	Quasi-uniform	Approximation using		
	approximation of SDEs	for Infinite-Dimensional	Rare Event Simulation in	quasi-Monte Carlo digital	median lattice algorithms,		
	with Hölder continuous	Bayesian Inverse Problems	Communication Systems,	nets, p. 102	p. 150		
	drift coefficient, p. 95	, p. 97	p. 100	11005, p. 102	p. 100		
16:00-16:30	$Gunther\ Leobacher,$	$jacopo\ iollo,$	Bruno Tuffin, Asymptotic	Ziang Niu, Boosting the	Yang Liu, Convergence		
	Tractability of	Diffusion-Based Bayesian	robustness of smooth	inference for generative	Rates of Randomized		
	L_2 -approximation and	Experimental Design:	functions of rare-event	models by (Quasi-)Monte	Quasi-Monte Carlo		
	integration in weighted	Advancing BED for	estimators, p. 100	Carlo resampling, p. 103	Methods under Various		
	Hermite spaces of finite	Practical Applications,			Regularity Conditions,		
	smoothness, p. 96	p. 98			p. 150		
16:30-17:00	$Al exander\ Steinicke,$	$Tommie\ Catanach,$	Eya Ben Amar,	Chenyang Zhong, A hit	Jakob Dilen, Use of rank-1		
	Malliavin differentiation of	Robust Bayesian Optimal	Importance Sampling	and run approach for	lattices in the Fourier		
	Lipschitz SDEs and	Experimental Design	Methods with Stochastic	sampling and analyzing	neural operator, p. 151		
	BSDEs and an Application	under Model	Differential Equations for	ranking models, p. 104			
	to Quadratic	Misspecification, p. 99	the Estimation of the				
	Forward-Backward SDEs,		Right Tail of the CCDF of				
17.00 17.20	p. 97		the Fade Duration, p. 101		A. J. L. J.		
17:00-17:30			Shyam Mohan Subbiah		Aadit Jain, Investigating the Optimum RQMC		
			Pillai, Estimating rare event probabilities		Batch Size for Betting and		
			associated with		Empirical Bernstein		
			McKean-Vlasov SDEs,		Confidence Intervals,		
			p. 101		p. 151		
			p. 101		p. 101		

 $\mathbf{Wed},\,\mathbf{Jul}\,\,\mathbf{30},\,\mathbf{2025}-\mathbf{Morning}$

08:30-16:30	Registration Desk Open, HH Lobby						
09:00-10:00	HH Auditorium						
	Plenary Talk: Michaela Szölgyenyi, U of Klagenfurt, An optimal transport approach to quantifying model uncertainty of						
	SDEs, p. 25 Chair: Gunther Leobacher						
10:00-10:30	· •						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session	Special Session	Special Session	Technical Session 15 -	Technical Session 6 -		
	Stochastic Computation	Statistical Design of	Advances in Adaptive	Simulation	Sampling		
	and Complexity, Part V,	Experiments p. 51	Hamiltonian Monte Carlo	Chair: TBD	Chair: \widetilde{TBD}		
	p. 50	Chair: TBD	p. 52				
	Chair: TBD		Chair: TBD				
10:30-11:00	Stefan Heinrich, On the quantum complexity of parametric integration in Sobolev spaces, p. 105	Simon Mak, Respecting the boundaries: Space-filling designs for surrogate modeling with	Bob Carpenter, GIST: Gibbs self-tuning for locally adapting Hamiltonian Monte Carlo,	Philippe Blondeel, Combining quasi-Monte Carlo with Stochastic Optimal Control for	Akash Sharma, Sampling with constraints, p. 152		
		boundary information, p. 107	p. 110	Trajectory Optimization of Autonomous Vehicles in Mine Counter Measure Simulations, p. 178			
11:00-11:30	Bernd Käßemodel,	Chih-Li Sung, Stacking	Nawaf Bou-Rabee,	Rino Persiani, A Monte	Joonha Park, Sampling		
	Quantum Integration in Tensor Product Besov	designs: designing	Acceleration of the	Carlo Approach to	from high-dimensional, multimodal distributions		
		multi-fidelity computer experiments with target	No-U-Turn Sampler, p. 110	Designing a Novel Sample Holder for Enhanced			
	Spaces, p. 105	predictive accuracy, p. 108		UV-Vis Spectroscopy,	using automatically tuned, tempered Hamiltonian		
		predictive accuracy, p. 108		p. 179	Monte Carlo, p. 153		
11:30-12:00	Nikolaos Makras, Taming	Qian Xiao, Optimal	Chirag Modi, ATLAS:	Prasanth Shyamsundar,	Arne Bouillon, Localized		
11.50 12.00	the Interacting Particle	design of experiments with	Adapting Trajectory	ARCANE Reweighting: A	consensus-based sampling		
	Langevin Algorithm —	quantitative-sequence	Lengths and Step-Size for	technique to tackle the	for non-Gaussian		
	The Superlinear Case,	factors, p. 109	Hamiltonian Monte Carlo,	sign problem in the	distributions, p. 154		
	p. 106	, P. 200	p. 111	simulation of collider	, P. 202		
	•		•	events in high energy			
				physics, p. 180			
12:00-12:30	Iosif Lytras, Sampling	Chaofan Huang, Factor	$Trevor\ Campbell,$	Nicole Aretz, Multifidelity	Alex Shkolnik, Importance		
	with Langevin Dynamics	Importance Ranking and	AutoStep: Locally	and Surrogate Modeling	Sampling for Hawkes		
	from non-smooth and	Selection using Total	adaptive involutive	Approaches for	Processes, p. 154		
	non-logconcave potentials.,	Indices, p. 109	MCMC, p. 112	Uncertainty Quantification			
	p. 106			in Ice Sheet Simulations,			
				p. 181			

${\bf Wed,\,Jul\,\,30,\,2025-Afternoon}$

12:30-14:00	Lunch Break, TBD	Anternoon			
12.50-14.00	HH Auditorium Special Session Stochastic Optimization p. 54 Chair: TBD	HH Ballroom Special Session Recent Progress on Algorithmic Discrepancy Theory and Applications, p. 55 Chair: TBD	PH Auditorium Special Session Monte Carlo Applications in High-performance Computing, Computer Graphics, and Computational Science p. 56 Chair: TBD	WH Auditorium Technical Session 16 - Statistics Chair: TBD	HH Alumni Lounge Technical Session 10 - Langevin Chair: TBD
14:00-14:30	Raghu Bollapragada, Monte Carlo Based Adaptive Sampling Approaches for Stochastic Optimization, p. 112	Haotian Jiang, Algorithmic Discrepancy Theory: An Overview, p. 114	Arash Fahim, Gaining efficiency in Monte Carlo policy gradient methods for stochastic optimal control, p. 115	Kazeem Adeleke, Empirical Statistical Comparative Analysis of SNP Heritability Estimators and Gradient Boosting Machines (GBM) Using Genetic Data from the UK Biobank, p. 181	Attila Lovas, Stochastic gradient Langevin dynamics with non-stationary data, p. 163
14:30–15:00	Shane Henderson, A New Convergence Analysis of Two Stochastic Frank-Wolfe Algorithms, p. 113	Peng Zhang, Improving the Design of Randomized Experiments via Discrepancy Theory, p. 114	Silei Song, WoS-NN: Collaborating Walk-on-Spheres with Machine Learning to Solve Ellip- tic PDEs, p. 116	Carles Domingo-Enrich, Cheap permutation testing , p. 182	Sara Pérez-Vieites, Langevin-based strategies for nested particle filters, p. 164
15:00-15:30		Aleksandar Nikolov, Online Factorization for Online Discrepancy Minimization, p. 115		Christopher Draper, Moving PCG beyond LCGs, p. 183	
15:30–16:00				Yiming Xu, Hybrid least squares for learning functions from highly noisy data, p. 183	
16:00–16:30 18:00–20:30	Coffee Break, HH Lobby Conference Dinner, Bridgep	ort Arts Center			

Thu, Jul 31, 2025 – Morning

08:30-17:30	Registration Desk Open, HE	0					
09:00-10:00	HH Auditorium	· ·					
	Plenary Talk: Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Methods and Optimization Strategies, p. 26						
	Chair: Tim Hobbs						
10:00-10:30	Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session QMC	Special Session Analysis	Special Session Nested	Technical Session 8 -	Technical Session 13 - ML		
	and Applications Part I	of Langevin and Related	expectations: models and	Finance	& Optimization		
	p. 57	Sampling Algorithms, Part	estimators, Part II p. 59	Chair: TBD	Chair: TBD		
	Chair: TBD	Į p. 58	Chair: TBD				
		Chair: TBD					
10:30-11:00	Felix Bartel, Exact	Krishnakumar	$RAUL\ TEMPONE,$	Matyokub Bakoev, The	Frédéric Blondeel,		
	discretization, tight frames	Bala subramanian,	Multilevel randomized	Stochastic Differential	Learning cooling strategies		
	and recovery via	Finite-Particle	quasi-Monte Carlo	Equations of the Heston	in simulated annealing		
	D-optimal designs, p. 117	Convergence Rates for	estimator for nested	Model for Option Pricing,	through binary		
		Stein Variational Gradient	expectations, p. 122	p. 158	interactions, p. 172		
11 00 11 00	15 0	Descent, p. 119	16		D 0		
11:00-11:30	Mou Cai,	Lihan Wang, Convergence	Matteo Raviola, Stochastic	Vincent Zhang,	Du Ouyang, Accuracy of		
	L2-approximation: using	rates of kinetic Langevin	gradient with least-squares	Characterizing Efficacy of	Discretely Sampled		
	randomized lattice algorithms and QMC	dynamics with weakly confining potentials, p. 120	control variates, p. 123	Geometric Brownian Metion Expectation based	Stochastic Policies in Continuous-Time		
	hyperinterpolation, p. 118	comming potentials, p. 120		Motion Expectation-based Simulations on	Reinforcement Learning,		
	hyperinterpolation, p. 118			Low-Volatility American	p. 173		
				Common Stocks, p. 159	р. 179		
11:30-12:00	Zhijian He,	Peter Whalley,	Philipp Guth, A one-shot	Hao Quan, Efficient	Wei Cai, Martingale deep		
11.00 12.00	High-dimensional density	Randomized Splitting	method for Bayesian	Pricing for Variable	neural networks for		
	estimation on unbounded	Methods and Stochastic	optimal experimental	Annuity via Simulation,	quasi-linear PDEs and		
	domain, p. 118	Gradient Algorithms,	design, p. 124	p. 161	stochastic optimal controls		
	, r	p. 121	3 / F	r	in 10,000 dimensions,		
					p. 174		
12:00-12:30	Frances Y. Kuo,	Xiaoou Cheng,			Yiqing Zhou, Minimizing		
	Application of QMC to	Delocalization of Bias in			Functions with Sparse		
	Oncology, p. 119	Unadjusted Hamiltonian			Samples: A Fast		
		Monte Carlo, p. 122			Interpolation Approach,		
					p. 174		

Thu, Jul 31, 2025 – Afternoon

14:00-15:00 HH Auditorium Talk: Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte Carlo and its application to exact ecological inference, p. 27 Chair: Bruno Puffix	19.20 14.00	And I I D I TEND								
Plemary Talk: Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte Carlo and its application to exact coclogical inference, p. 27 Chair: Bruno Taifin		Lunch Break, TBD								
15:00-15:30 Coffee Break, IIII Lobby HH Auditorium Special Session QMC and Applications Part II p. 60 Chair: TBD Sampling Algorithms, Part II p. 61 Chair: TBD Chair: T	14:00-15:00									
15:00-15:30 Coffee Break, HH Lobby HH Auditorium Special Session QMC and Applications Part II p. 61 Chair: TBD Dirk Nuyens, Approximation of multivariate periodic functions, p. 124 Constraints, p. 127 Variance, p. 129 Variance, p. 129 Variance, p. 129 Consideration of Bias, p. 127 Variance, p. 129 Variance, p. 120 Variance, p										
Hill Auditorium Special Session QMC and Applications Part II p. 60 Chair: TBD Technical Session 1 - Special Session analysis of Langevin and Related Sampling Algorithms, Part II p. 60 Chair: TBD Chair:	15 00 15 00									
Special Session QMC and Applications Part II p. 61	15:00-15:30		THE D. H	TOTAL 11	TYTT A 1.	TTTT A1 . T				
and Applications Part II p. 60										
P. 60 Chair: TBD Chair: TBD Chair: TBD Chair: TBD										
Chair: TBD										
15:30-16:00 Dirk Nuyens,					Chair: TBD	Chair: TBD				
15:30-16:00 Dirk Nuyens, Approximation of Approximation of multivariate periodic functions, p. 124 Constraints, p. 127 Constraints, p. 127 Constraints, p. 127 Constraints, p. 127 Constraints, p. 128 Constraints, p. 129 Perspective, p. 155 particle-system ROM, p. 165 Riccardo Saporiti, Conditional Modeling particle-system ROM, p. 165 Riccardo Saporiti, p. 165 Riccardo Saporiti, Conditional Modeling particle-system ROM, p. 165 Riccardo Saporiti, Conditional Low-Rank Approxima		Chair: TBD		Chair: TBD						
Approximation of multivariate periodic functions, p. 124 16:00–16:30 16:00–16:30 16:00–17:00 The proximation of multivariate periodic functions, p. 124 The proximation of constraints, p. 127 The proximation of periodic functions, p. 124 The proximation of constraints of periodic functions, p. 125 The proximation of constraints of periodic functions, p. 126 The proximation of constraints of periodic functions, p. 127 The proximation of periodic functions, p. 129 The proximation of periodic functions, p. 129 The proximation of periodic functions, p. 125 The proximation of Conditional Modeling particle-system ROM, p. 165 The proximation of Conditional Modeling particle-system ROM, p. 165 The proximation of Conditional Modeling particle-system ROM, p. 165 The proximation of Conditional Modeling particle-system ROM, p. 165 The proximation of Conditional Modeling particle-system ROM, p. 165 The proximation of Stochastic Gradient Descent with Infinite Conditional Modeling particle-system ROM, p. 165 The proximation of Stochastic Gradient Descent with Infinite Conditional Modeling particle-system ROM, p. 165 The proximation of Unadjusted Langevin in High Dimensions: Adaptive Data, p. 130 The proximation of Markov Concatenation of Markov Conditional Modeling particle-system ROM, p. 165 The proximation of Unadicle Sastem ROM, p. 165 The proximation of Unadicle Sastem ROM, p. 165 The proximation of Markov Concatenation of Unadicle Sastem Rom, p. 167 The proximation of Unadjusted Langevin Markov Concatenation of Unadjusted Langevin Markov Concatenation of Unadjusted Langevin Markov Concatenation of Unadjusted										
multivariate periodic functions, p. 124 Constraints, p. 127 Descent with Infinite Variance, p. 129 Perspective, p. 155 Perspective, p. 156 Pers	15:30–16:00									
functions, p. 124 Constraints, p. 127 Variance, p. 129 Perspective, p. 155 particle-system ROM, p. 165 Act Owen, Randomized QMC with one categorical variable, p. 125 Perspective, p. 155 Act Owen, Randomized QMC with one categorical variable, p. 125 Perspective, p. 129 Perspective, p. 155 particle-system ROM, p. 165 Sascha Holl, Concatenation of Markov processes for Monte Carlo Integration, p. 155 Delocalization of Bias, p. 127 Polynomial approximation for efficient transport-based sampling, p. 157 Rosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Rosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Rosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Rosuke Suzuki, Convergence of 4-Divergence and Along Langevin Markov Chains, p. 128 Variance, p. 129 Perspective, p. 155 Sascha Holl, Concatenation of Markov Comparing Probabilistic Load Forecasters: Stochastic Differential Equations and Deep Learning, p. 165 Rosuke Westermann, Polynomial approximation for efficient transport-based sampling, p. 157 Dynamics: From QMC to MLQMC, p. 168 Riccardo Saporiti, Concatenation of Markov Comparing Probabilistic Load Forecasters: Stochastic Differential Equations and Deep Learning, p. 167 Polynomial approximation for efficient transport-based sampling, p. 157 Dynamics: From QMC to MLQMC, p. 168					_					
16:00–16:30 Art Owen, Randomized QMC with one categorical variable, p. 125 Plotocalization of Bias, p. 127 16:30–17:00 Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Art Owen, Randomized of Unadjusted Langevin in High Dimensions: Diagnation of Bias, p. 130 Yifan Chen, Convergence of Quadient Descent with Adaptive Data, p. 130 Adaptive Data, p. 130 Jing Dong, Stochastic Gradient Descent with Adaptive Data, p. 130 Jing Dong, Stochastic Gradient Descent with Adaptive Data, p. 130 Loop Divergence and Quadient Descent with Adaptive Data, p. 130 Josephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform Along Langevin Markov Chains, p. 128 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 Art Owen, Randomized Gradient Descent with Adaptive Data, p. 130 Locaticant Polynomial approximation for efficient transport-based sampling, p. 157 Leon Wilkoza, Concatenation of Markov Chains, p. 167 Rocardo Sascha Holl, Concatenation of Markov Chains, p. 130 Concatenation of Markov Concatenation of Markov Chains, p. 130 Concatenation of Markov Concatenation of Ma										
16:00–16:30 Art Owen, Randomized QMC with one categorical variable, p. 125 Gradient Descent with variable, p. 125 Delocalization of Bias, p. 127 Delocalization of Bias, p. 127 Delocalization of Bias, p. 127 Delocalization of Bias in Langevin Monte Carlo, p. 128 Delocalization of bias in Langevin Monte Carlo point sets, p. 126 Gradient Descent with Adaptive Data, p. 130 Sascha Holl, Concatenation of Markov processes for Monte Carlo and Deep Learning, p. 167 Dosephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157 Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Delocalization of bias in Along Langevin Markov Chains, p. 128 Discrepance of Polynomial approximation Along Langevin Markov Chains, p. 128 Discrepance of Polynomial approximation Along Langevin Markov Chains, p. 128 Discrepance of Polynomial approximation Along Langevin Markov Chains, p. 128 Discrepance of Polynomial approximation and Deep Learning, p. 157 Dosephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157 Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 Discrepance of Polynomial approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157 Discrepance of Polynomial approximation and Deep Learning, p. 167 Discrepancy Through Propagation of Low Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 Discrepance of Polynomial approximation and Deep Learning, p. 157 Discrepance of Polynomial approximation of Linear System Solvers, p. 157 Discrepance of Polynomial approximation of Linear System Solvers, p. 157 Discrepance of Polynomial approximation of Low Discrepance of Low Discrepance of Polynomial approximation of Low Discrepance of Poly		functions, p. 124	Constraints, p. 127	Variance, p. 129	Perspective, p. 155					
QMC with one categorical variable, p. 125 Policial property of Unadjusted Langevin in High Dimensions: Delocalization of Bias, p. 127 16:30-17:00 Delocalization of Bias p. 126 Delocalization of bias in nets, p. 126 Delocalization of bias in nets, p. 128 17:00-17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Delocalization of Delocalization of Delocalization of Delocalization of Bias, p. 128 17:00-17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Delocalization of Bias, p. 128 Delocalization of Bias, p. 128 17:00-17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Delocalization of Bias, p. 128 Delocalization of Bias, p. 128 17:00-17:30 Textong Zhou, Entropy methods for the delocalization of bias in nets, p. 126 Delocalization of Bias, p. 128 Delocalization, p. 130 Delocalization, p. 155 Stochastic Differential Equations and Deep Learning, p. 167 16:30-17:00 Leon Wilkosz, Forward Propagation of Low Discrepancy Through McKean-Vlasov Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 17:00-17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Delocalization of Bias, p. 128 Delocalization of Bias, p. 130 Delocalization, p. 155 Delocalization of Bias, p. 130 Delocalization, p. 155 Delocalization, p. 155 Delocalization, p. 167 Delocalization, p. 155 Delocalization, p. 167 Delocalization, p. 167 Delocalization, p. 167 Delocalization, p. 167 Delocalization, p. 168 Delocalization, p. 167 Delocalization, p. 168 Delocalization, p. 167 Delocal						-				
variable, p. 125 High Dimensions: Delocalization of Bias, p. 127 16:30–17:00 Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Variable, p. 125 High Dimensions: Delocalization of Bias, p. 127 Adaptive Data, p. 130 Integration, p. 155 Stochastic Differential Equations and Deep Learning, p. 167 Josephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157 Load Forecasters: Stochastic Differential Equations and Deep Learning, p. 167 Propagation of Low Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 MAAPPONXIMATE MATRIX Inversion via MCMC for Linear System Solvers, p. 157	16:00-16:30	· · · · · · · · · · · · · · · · · · ·			$Sascha\ Holl,$	± ′				
Delocalization of Bias, p. 127 16:30–17:00 Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform Quasi-Monte Carlo lattice point sets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform Convergence and Along Langevin Markov Chains, p. 128 Delocalization of Bias, p. 127 Fuzhong Zhou, Entropy methods for the Polynomial approximation for efficient polynomial approximation for efficient propagation of Low Discrepancy Through transport-based sampling, p. 157 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157 Along Langevin Markov Chains, p. 128										
р. 127 16:30–17:00 Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Вериатов даления дели дели дели дели дели дели дели дели		variable, p. 125	_	Adaptive Data, p. 130	_					
16:30-17:00Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126Fuzhong Zhou, Entropy methods for the delocalization of bias in Langevin Monte Carlo, p. 128Josephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157Propagation of Low Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 16817:00-17:30Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126Siddharth Mitra, Convergence of Φ-Mutual Information Along Langevin Markov Chains, p. 128Soumyadip Ghosh, Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157			Delocalization of Bias,		Integration, p. 155					
16:30-17:00Zexin Pan, QMC confidence intervals using quantiles of randomized nets, p. 126Fuzhong Zhou, Entropy methods for the delocalization of bias in Langevin Monte Carlo, p. 128Josephine Westermann, Polynomial approximation for efficient transport-based sampling, p. 157Leon Wilkosz, Forward Propagation of Low Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 16817:00-17:30Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126Siddharth Mitra, Convergence of Φ-Divergence and Φ-Divergence and Along Langevin Markov Chains, p. 128Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157			p. 127							
confidence intervals using quantiles of randomized nets, p. 126 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Approximate Matrix quasi-Monte Carlo lattice point sets, p. 126 Methods for the delocalization of bias in for efficient transport-based sampling, p. 157 Evaluation of Low Discrepancy Through McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 126 Approximate Matrix Linear System Solvers, p. 157 Along Langevin Markov Chains, p. 128						Learning, p. 167				
quantiles of randomized nets, p. 126 Langevin Monte Carlo, p. 128 17:00–17:30 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 P-Divergence and point sets, p. 126 Φ-Mutual Information Along Langevin Markov Chains, p. 128 delocalization of bias in transport-based sampling, p. 157 Example of transport-based sampling, p. 157 Discrepancy Through transport-based sampling, p. 157 Dynamics: From QMC to MLQMC, p. 168 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157 Chains, p. 128	16:30-17:00	Zexin Pan, QMC								
nets, p. 126 Langevin Monte Carlo, p. 128 p. 157 Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126 Φ-Mutual Information Along Langevin Markov Chains, p. 128 Langevin Monte Carlo, p. 128 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157 McKean-Vlasov Dynamics: From QMC to MLQMC, p. 168		confidence intervals using	methods for the		Polynomial approximation	Propagation of Low				
р. 128 p. 157 Dynamics: From QMC to MLQMC, p. 168 17:00–17:30 Kosuke Suzuki, Quasi-uniform Convergence of Approximate Matrix quasi-Monte Carlo lattice point sets, p. 126 Ф-Mutual Information Along Langevin Markov Chains, p. 128 p. 157 Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157		quantiles of randomized	delocalization of bias in		for efficient	Discrepancy Through				
MLQMC, p. 168 17:00–17:30 Kosuke Suzuki, Siddharth Mitra, Soumyadip Ghosh, Fast Quasi-uniform Convergence of Approximate Matrix quasi-Monte Carlo lattice point sets, p. 126 Φ-Mutual Information Along Langevin Markov Chains, p. 128		nets, p. 126	Langevin Monte Carlo,		transport-based sampling,	McKean-Vlasov				
17:00-17:30Kosuke Suzuki, Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126Siddharth Mitra, Convergence of Φ-Divergence and Φ-Mutual Information Along Langevin Markov Chains, p. 128Soumyadip Ghosh, Fast Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157Linear System Solvers, p. 157			p. 128		p. 157	Dynamics: From QMC to				
Quasi-uniform quasi-Monte Carlo lattice point sets, p. 126Convergence of Φ-Divergence and Φ-Mutual Information Along Langevin Markov Chains, p. 128Approximate Matrix Inversion via MCMC for Linear System Solvers, p. 157						MLQMC, p. 168				
quasi-Monte Carlo lattice point sets, p. 126 Φ-Divergence and point sets, p. 126 Φ-Mutual Information Linear System Solvers, p. 157 Chains, p. 128	17:00-17:30	Kosuke Suzuki,	Siddharth Mitra,		Soumyadip Ghosh, Fast					
point sets, p. 126 Φ-Mutual Information Along Langevin Markov Chains, p. 128 Linear System Solvers, p. 157		Quasi-uniform	Convergence of		Approximate Matrix					
Along Langevin Markov p. 157 Chains, p. 128		quasi-Monte Carlo lattice	Φ -Divergence and		Inversion via MCMC for					
Chains, p. 128		point sets, p. 126			Linear System Solvers,					
, ·			Along Langevin Markov		p. 157					
			Chains, p. 128							
18:00–20:30 Steering Committee Meeting (by invitation), TBD	18:00-20:30									

Fri, Aug 1, 2025

08:30-12:15	Registration Desk Open, HH Lobby						
	HH Auditorium Special Session Forward and Inverse Problems for Stochastic Reaction Networks p. 63 Chair: TBD	HH Ballroom Special Session Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part II p. 64 Chair: TBD	PH Auditorium Technical Session 3 - Simulation Chair: TBD	WH Auditorium Technical Session 9 - Sampling Chair: TBD	HH Alumni Lounge Technical Session 14 - Markov Chain Monte Carlo Chair: TBD		
09:00-09:30	Zhou Fang, Fixed-budget simulation method for growing cell populations, p. 130	Niklas Baumgarten, A High-performance Multi-level Monte Carlo Software for Full Field Estimates and Applications in Optimal Control, p. 133	Yashveer Kumar, Monte Carlo simulation approach to solve distributed order fractional mathematical model, p. 143	Nicola Branchini, Revisiting self-normalized importance sampling: new methods and diagnostics, p. 161	Kevin Bitterlich, Delayed Acceptance Slice Sampling: A Two-Level method for Improved Efficiency in High-Dimensional Settings , p. 175		
09:30-10:00	Sophia Münker, Dimensionality Reduction for Efficient Rare Event Estimation, p. 131	Aleksei Sorokin, Fast Gaussian Processes, p. 134	Serena Fattori, Benchmarking the Geant4-DNA 'UHDR' Example for Monte Carlo Simulation of pH Effects on Radiolytic Species Yields Using a Mesoscopic Approach, p. 143	Daniel Yukimura, Quantitative results on sampling from quasi-stationary distributions, p. 162	Reuben Cohn-Gordon, Gradient-based MCMC in high dimensions, p. 176		
10:00-10:30	Maksim Chupin, Filtered Markovian Projection: Dimensionality Reduction in Filtering for Stochastic Reaction Networks, p. 132	Johannes Krotz, Hybrid Monte Carlo methods for kinetic transport, p. 135	Toon Ingelaere, Multilevel simulation of ensemble Kalman methods: interactions across levels, p. 145	Amit Subrahmanya, Serial ensemble filtering with marginal coupling, p. 163	Philip Schaer, Parallel Affine Transformation Tuning: Drastically Improving the Effectiveness of Slice Sampling, p. 177		
10:30-11:00	Muruhan Rathinam, State and parameter inference in stochastic reaction networks, p. 133		Muhammad Noor ul Amin, Adaptive Max-EWMA Control Chart with SVR: Monte Carlo Simulation for Run Length Analysis, p. 145		Annabelle Carrell, Low-Rank Thinning, p. 178		
	Coffee Break, HH Lobby						
11:00-12:00	HH Auditorium Plenary Talk: Veronika Ročková, U of Chicago, AI-Powered Bayesian Inference, p. 28 Chair: Art Owen						
12:00-12:15	Closing Remarks by TBD, HH Auditorium						
12.00-12.10	Closing Itemarks by TDD, IIII Auditorium						