10 Schedule

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

${f Tue,\ Jul\ 29}$	Session
08:30-17:30	Registration Desk Open
09:00-10:00	Plenary Talk by Peter Glynn, Stanford U, Combining Simulation and Linear Algebra:
	COSIMLA
10:00-10:30	Coffee Break
10:30-12:30	Track A: Stochastic Computation and Complexity, Part III
10:30-12:30	Track B: Next-generation optimal experimental design: theory, scalability, and real
	world impact: Part I
10:30-12:30	Track C: Heavy-tailed Sampling
10:30-12:30	Track D: Frontiers in (Quasi-)Monte Carlo and Markov Chain Monte Carlo Methods,
	Part I
10:30-12:30	Track E: Technical Session 2 - Bayesian Methods
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
15:00-15:30	Coffee Break
15:30-17:30	Track F: Stochastic Computation and Complexity, Part IV
15:30-17:30	Track G: Next-generation optimal experimental design: theory, scalability, and real
	world impact: Part II
15:30-17:30	Track H: Advances in Rare Events Simulation
15:30-17:30	Track I: Frontiers in (Quasi-)Monte Carlo and Markov Chain Monte Carlo Methods,
	Part II
15:30-17:30	Track J: Technical Session 5 - Quasi-Monte Carlo, Part 2

Schedule 11

$\mathbf{Wed},\mathbf{Jul}30$	Session
08:30-16:30	Registration Desk Open
09:00-10:00	Plenary Talk by Michaela Szölgyenyi, U of Klagenfurt, An optimal transport approach
	to quantifying model uncertainty of SDEs
10:00-10:30	Coffee Break
10:30-12:30	Track A: Stochastic Computation and Complexity, Part V
10:30-12:30	Track B: Statistical Design of Experiments
10:30-12:30	Track C: Advances in Adaptive Hamiltonian Monte Carlo
10:30-12:30	Track D: Technical Session 15 - Simulation
10:30-12:30	Track E: Technical Session 6 - Sampling
12:30-14:00	Lunch Break
14:00-16:00	Track F: Stochastic Optimization
14:00-16:00	Track G: Recent Progress on Algorithmic Discrepancy Theory and Applications
14:00-16:00	Track H: Monte Carlo Applications in High-performance Computing, Computer
	Graphics, and Computational Science
14:00-16:00	Track I: Technical Session 16 - Statistics
14:00-16:00	Track J: Technical Session 10 - Langevin
16:00-16:30	Coffee Break
18:00-20:30	Conference Dinner

Thu, Jul 31	Session
08:30-17:30	Registration Desk Open
09:00-10:00	Plenary Talk by Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Meth-
	ods and Optimization Strategies
10:00-10:30	Coffee Break
10:30-12:30	Track A: QMC and Applications Part I
10:30-12:30	Track B: Analysis of Langevin and Related Sampling Algorithms, Part I
10:30-12:30	Track C: Nested expectations: models and estimators, Part II
10:30-12:30	Track D: Technical Session 8 - Finance
10:30-12:30	Track E: Technical Session 13 - ML & Optimization
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
15:00-15:30	Coffee Break
15:30-17:30	Track F: QMC and Applications Part II
15:30-17:30	Track G: Analysis of Langevin and Related Sampling Algorithms, Part II
15:30-17:30	Track H: Recent Advances in Stochastic Gradient Descent
15:30-17:30	Track I: Technical Session 7 - Sampling
15:30-17:30	Track J: Technical Session 11 - SDEs
18:00-20:30	Steering Committee Meeting (by invitation)

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

b
\Box
•=
\vdash
\sim
Mornin
↽
~
\vdash
- 1
- 1
\mathbf{r}
\sim
<u>_</u>
2025
$\tilde{\sim}$
61
$\frac{28}{9}$
α
~~
61
$\overline{}$
⊣
_
Jul

				TBD	Track E: Technical Session	1 - Markov Chain Monte	Carlo	Chair: TBD	Zhihao Wang,	Stereographic Multi-Try	Metropolis Algorithms for	Heavy-tailed Sampling,	p. 131	naven zeyer, Creamig	rejection-free samplers by	rebalancing skew-balanced	jump processes, p. 138				Philippe Gagnon,	Theoretical guarantees for	lifted samplers, p. 139								
				Special Session, TBD	Track D: Hardware or	Software for	(Quasi-)Monte Carlo	Algorithms, Part I, p. 35	Pieterjan Robbe,	Multilevel quasi-Monte	Carlo without replications,	p. 80	Trining Destruction	Il thu-Deathte Haus, A	nested Multilevel Monte	Carlo framework for	efficient simulations on	FPGAs, p. 80			Mike Giles, CUDA	implementation of MLMC	on NVIDIA GPUs, p. 81				Chung Ming Loi, Scalable	Sampling with UMBridge,	p. 82		
				Special Session, TBD	Track C: Nested	expectations: models and	estimators, Part I, p. 34	Chair: TBD	Abdul Lateef Haji Ali, An	Adaptive Sampling	Algorithm for Level-set	Approximation, p. 77		Secusiali Mantischeta,	Double-loop randomized	quasi-Monte Carlo	estimator for nested	integration, p. 77			$Vinh\ Hoang,$	Posterior-Free A-Optimal	Bayesian Design of	Experiments via	Conditional Expectation,	p. 78	Vesa Kaarnioja, QMC for	experimental design with	application to inverse	problems governed by	PDEs, p. 79
		? Chair:		Special Session, TBD	Track B: Domain	Uncertainty Quantification	, p. 33	Chair: TBD	André-Alexander	Zepernick, Domain UQ	for stationary and	time-dependent PDEs	using JMC, p. 74	Carlos Jerez-Hanckes,	Domain Uncertainty	Quantification for	Electromagnetic Wave	Scattering via First-Order	Sparse Boundary Element	Approximation, p. 75	Jürgen Dölz, Quantifying	uncertainty in spectral	clusterings: expectations	for perturbed and	incomplete data, p. 76		Harri Hakula, Model	Uncertain Domains, p. 76	•		
Registration Desk Open	Conference Opening	Plenary Talk: TBD, p. ??	Coffee Break	Special Session, TBD	Track A: Stochastic	Computation and	Complexity, Part I, p. 32	Chair: TBD	Andreas Neuenkirch, A	strong order 1.5 boundary	preserving discretization	scheme for scalar SDEs	defined in a domain, p. 72	Christophier namogyer,	An adaptive Milstein-type	method for strong	approximation of systems	of SDEs with a	discontinuous drift		Verena Schwarz, Stong	order 1 adaptive	approximation of	jump-diffusion SDEs with	discontinuous drift, p. 73						
08:00-17:30	08:45-09:00	9:00 - 10:00	10:00-10:30						10:30–12:30				10.90 10.90	10:30-12:30							10:30-12:30						10:30–12:30				

Jul 28, 2025 - Afternoon

000000000000000000000000000000000000000					
12:30-14:00	Lunch Break				
14:00-15:00	Plenary Talk: Christian	Christiane Lemieux, U of Waterloo	of Waterloo, Golden ratio nets and sequences, p. 22	equences, p. 22 Chair:	
15:00-15:30	Coffee Break				
	Special Session, TBD	Special Session, TBD	Special Session, TBD	TBD	TBD
	Track F: Stochastic	Track G: Recent advances	Track H: Computational	Track I: Technical Session	Track J: Technical Session
	Computation and	in optimization under	Methods for	4 - Quasi-Monte Carlo,	12 - PDEs
	Complexity, Part II, p. 37	uncertainty, p. 38	Low-discrepancy Sampling	Part 1	Chair: TBD
	Chair: TBD	Chair: TBD	and Applications, p. 39	Chair: TBD	
			Chair: TBD		
15:30-17:30	$Michael \ Gnewuch,$	Tapio Helin, Stability of	$François\ Cl\'ement,$	Christian Weiss, Halton	Adrien Richou, A
	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. 85	Low-Discrepancy Point	Star-Discrepancy, p. 147	elliptic Partial Differential
	scales of function spaces,		Sets and Inverstigating the		Equations, p. 170
	p. 82		Kritzinger Sequence, p. 88		1
15:30-17:30	Kateryna Pozharska,	Karina Koval, Subspace	Nathan Kirk, Minimizing	Xiaoda Xu, Star	Abdujabar Rasulov, Monte
	Optimal designs for	accelerated measure	the Stein Discrepancy,	discrepancy and uniform	Carlo method for the
	function discretization and	transport methods for fast	p. 89	approximation under	Spatially Homogenous
	construction of tight	and scalable sequential		weighted simple and	Boltzmann equation,
	frames, p. 84	experimental design, p. 86		stratified random sampling	p. 170
	•))		, p. 148	1
15:30-17:30	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. 149	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. 87	Message-Passing Monte		Diffusions, p. 171
	or random noise, p. 85		Carlo, p. 89		
15:30-17:30		Arved Bartuska, Efficient	Gregory Seljak, An	$Ambrose\ Emmett-Iwaniw,$	Håkon Hoel, 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. 90	Quasi-Random Sampling	and reflected diffusions,
		Carlo method, p. 87		for Copulas, p. 150	p. 172
17:30–19:30	Welcome Reception				

Jul~29,~2025-Morning

	23 Chair:		TBD Track E: Technical Session			,	Hamiltonian Monte Carlo for Bayesian Inference	applications, p. 140	$Hamza\ Ruzayqat,$	Bayesian Anomaly	Detection in	Variable-Order and	Fractional Mediums, p. 141	Arghya Datta, Theoretical	Guarantees of Mean Field	Variational Interence for Bavesian Principal	Component Analysis,	p. 142	,	Jimmy Lederman, Bavesian Analysis of	Latent Underdispersion	Using Discrete Order
	Peter Glynn, Stanford U, Combining Simulation and Linear Algebra: COSIMLA, p. 23		Special Session, TBD Track D: Frontiers in	(Quasi-)Monte Carlo and Markov Chain Monte	Carlo Methods, Fart 1, p. 46 Chair: TBD		Surrogates for Optimization and	Posterior Approximation via Random Exploration, p. 98	•													
	ing Simulation and Linec		Special Session, TBD Track C: Heavy-tailed	Sampling, p. 44 Chair: <i>TBD</i>		Sebastiano Grazzi, Parallel computations for	Metropolis Markov chains Based on Picard maps,	p. 95	Federica Milinanni, A	large deviation principle	tor Metropolis-Hastings	sampung, p. 90		Xingyu Wang, Sharp	Characterization and	Control of Global Dynamics of SGDs with	Heavy Tails, p. 97					
0	Inn, Stanford U, Combin		Special Session, TBD Track B: Next-generation	optimal experimental design: theory, scalability,	and real world impact: Part I, p. 42 Chair: TBD	Xun Huan, Optimal Pilot Sampling for Multi-fidelity	Monte Carlo Methods, p. 93		Adrien Corenflos, A	recursive Monte Carlo	approach to optimal	bayesian experimental	uesign, p. 94	Ayoub Belhadji, Weighted	quantization using MMD:	From mean neid to mean shift via gradient flows	p. 94	•				
Registration Desk Open	Plenary Talk: Peter Gly	Coffee Break	Special Session, TBD Track A: Stochastic	Computation and Complexity, Part III, p. 41	Chair: <i>TBD</i>	Jean-François Chassagneux, Computing	the stationary measure of McKean-Vlasov SDEs,	p. 91	Noufel Frikha, On the	convergence of the	Euler-Maruyama scheme	for increan-viasov SDES,	p. 91	Sotirios Sabanis,	Wasserstein Convergence	of Score-based Generative Models under	Semiconvexity and	Discontinuous Gradients,	p. 92			
08:30-17:30	09:00-10:00	10:00-10:30				10:30–12:30			10:30-12:30					10:30–12:30					000000000000000000000000000000000000000	10:30–12:30		

to Cambo to Dominiontal	ne caro to Experimental		TBD	Track J: Technical Session	Part 2	Chair: TBD		$Peter\ Kritzer,$	Approximation using	median lattice algorithms, r 151	p. 101	Yang Liu, Convergence	Rates of Randomized	Quasi-Monte Carlo	Methods under Various	regulating Conditions, p. 151	Jakob Dilen, Use of rank-1	lattices in the Fourier	neural operator, p. 152				Aadit Jain, Investigating	the Optimum RQMC	Batch Size for Betting and	Empirical Bernstein	Confidence Intervals,	p. 192
and Concening Down Man	ana screenny: rrom Mon		Special Session, TBD	Track I: Frontiers in	Markov Chain Monte	Carlo Methods, Part II,	p. 91 Chair: <i>TBD</i>	Takashi Goda,	Quasi-uniform	quasi-Monte Carlo digital	nees, p. 100	Ziang Niu, Boosting the	inference for generative	models by (Quasi-)Monte	Carlo resampling, p. 100		Chenyang Zhong, A hit	and run approach for	sampling and analyzing	tanking models, p. 101								
f Tohmolom Compitinite.	institute of recitiology, Sensitionly and Screening: From Monte Carto to Expertmental		Special Session, TBD	Track H: Advances in Rare	Chair: TBD			Victor Elvira, Multiple	Importance Sampling for	Commisses Systems	p. 103	Bruno Tuffin, Asymptotic	robustness of smooth	functions of rare-event	estimators, p. 103		Eya Ben Amar,	Importance Sampling	Methods with Stochastic	the Estimation of the	the Estimation of the CCDF of	the Fade Duration, p. 104	Shyam Mohan Subbiah	Pillai, Estimating rare	event probabilities	associated with	McKean-Vlasov SDES,	p. 104
	noshan Joseph, Georgia Institute o Chair:		Special Session, TBD	Track G: Next-generation	design: theory, scalability,	and real world impact:	ratum, p. 48 Chair: <i>TBD</i>	Alen Alexanderian, Goal	Oriented Sensor Placement	For Infinite-Dimensional Barrellan Intranea Problems	, p. 100	llo,	Diffusion-Based Bayesian	Experimental Design:	Advancing BED for Drooting	r ractical Applications, p. 101	$Tommie\ Catanach,$	Robust Bayesian Optimal	Experimental Design	Migging 109	iviisspecification, p. 102							
	Design, p. 24 Chair:	Coffee Break	Special Session, TBD	Track F: Stochastic	Complexity, Part IV, p. 47	Chair: TBD		Larisa Yaroslavtseva,	Optimal strong	approximation of SDES	drift coefficient, p. 98	$Gunther\ Leobacher,$	Tractability of	L_2 -approximation and	integration in weighted	smoothness, p. 99	Alexander Steinicke,	Malliavin differentiation of	Lipschitz SDEs and Deder and an Appliantion	by Durchartie	to Quadratic Forward-Backward SDEs	p. 100						
12:30–14:00	14:00-19:00	15:00-15:30						15:30–17:30				15:30–17:30					15:30–17:30						15:30–17:30					

ਕੁ
Mornin
Ξ.
\vdash
Ħ
\mathcal{C}
\sim
10
2025
\approx
6 4
_•
0
30.
Jul
二
.)

odel uncertainty of	, ,		TBD	Track E: Technical Session	6 - Sampling	Chair: TBD	41 1 21 21	Akash Sharma, Sampling	with constraints, p. 153							Joonha Park, Sampling	from high-dimensional,	multimodal distributions	using automatically tuned,	tempered Hamiltonian	Monte Carlo, p. 154	Arne Bouillon, Localized	consensus-based sampling	for non-Gaussian	distributions, p. 155			41 CL1-1-31. T	Alex Shkolnuk, Importance Sampling for Hawkes Processes, p. 155		
approach to quantifying m			TBD	Track D: Technical Session	15 - Simulation	Chair: TBD	יי יי יי יי יי	Philippe Blondeel,	Combining quasi-Monte	Carlo with Stochastic	Optimal Control for	Irajectory Optimization of	Autonomous Vehicles in	Mine Counter Measure	Simulations, p. 179	Rino Persiani, A Monte	Carlo Approach to	Designing a Novel Sample	Holder for Enhanced	UV-Vis Spectroscopy,	p. 180	Prasanth Shyamsundar,	ARCANE Reweighting: A	technique to tackle the	sign problem in the	simulation of collider	events in high energy	Missles, p. 101	Nicole Aretz, Multindenty and Surrogate Modeling Approaches for	Uncertainty Quantification in Ice Sheet Simulations,	p. 182
of Klagenfurt, An optimal transport approach to quantifying model uncertainty of	•		Special Session, TBD	Track C: Advances in	Adaptive Hamiltonian	Monte Carlo, p. 56	Chair: 1BD	Bob Carpenter, GIST:	Gibbs self-tuning for	locally adapting	namiltonian Monte Carlo,	p. 113				Nawaf Bou-Rabee,	Acceleration of the	No-U-Turn Sampler, p. 113				Chirag Modi, ATLAS:	Adapting Trajectory	Lengths and Step-Size for	Hamiltonian Monte Carlo,	p. 114			Irevor Campbell, AutoStep: Locally adaptive involutive	MCMC, p. 115	
			Special Session, TBD	Track B: Statistical Design	of Experiments, p. 54	Chair: TBD	., 6 134	Simon Mak, Respecting	the boundaries:	Space-filling designs for	surrogate modeling with	boundary information,	p. 110			Chih-Li Sung, Stacking	designs: designing	multi-fidelity computer	experiments with target	predictive accuracy, p. 111		Qian Xiao, Optimal	design of experiments with	quantitative-sequence	factors, p. 112				Chaofan Huang, Factor Importance Ranking and Selection using Total	Indices, p. 112	
Registration Desk Open Plenary Talk: Michaela Szölgyenyi, U	SDEs, p. 25 Chair:	Coffee Break	Special Session, TBD	Track A: Stochastic	Computation and	Complexity, Part V, p. 53	Chair: 1BD	Stefan Heinrich, On the	quantum complexity of	parametric integration in	Sobolev spaces, p. 108					Bernd Käßemodel,	Quantum Integration in	Tensor Product Besov	Spaces, p. 108			Nikolaos Makras, Taming	the Interacting Particle	Langevin Algorithm —	The Superlinear Case,	p. 109			lost Lytras, Sampling with Langevin Dynamics from non-smooth and	non-logconcave potentials., p. 109	
08:30–16:30 09:00–10:00		10:00-10:30					000	10:30-12:30								10:30–12:30						10:30-12:30						10.90 10.90	10:30–12:30		

Jul~30,~2025-Afternoon

12:30-14:00	Lunch Break				
	Special Session, TBD	Special Session, TBD	Special Session, TBD	TBD	TBD
	Track F: Stochastic	Track G: Recent Progress	Track H: Monte Carlo	Track I: Technical Session	Track J: Technical Session
	Optimization, p. 58 Chair: TBD	on Algorithmic Discrepancy Theory and	Applications in High-performance	16 - Statistics Chair: TBD	10 - Langevin Chair: TBD
		Applications, p. 59	Computing, Computer		
		Chair: TBD	Graphics, and		
			Computational Science,		
			p. 61		
			Chair: TBD		
14:00–16:00	Raghu Bollapragada,	Haotian Jiang,	Arash Fahim, Gaining	Kazeem Adeleke,	Attila Lovas, Stochastic
	Monte Carlo Based	Algorithmic Discrepancy	efficiency in Monte Carlo	Empirical Statistical	gradient Langevin
	Adaptive Sampling	Theory: An Overview,	policy gradient methods	Comparative Analysis of	dynamics with
	Approaches for Stochastic	p. 117	for stochastic optimal	SNP Heritability	non-stationary data, p. 164
	Optimization, p. 115		control, p. 118	Estimators and Gradient	
				Boosting Machines (GBM)	
				Using Genetic Data from	
				the UK Biobank, p. 182	
14:00-16:00	Shane Henderson, A New	Peng Zhang, Improving	Silei Song, WoS-NN:	$Carles\ Domingo-Enrich,$	Sara Pérez-Vieites,
	Convergence Analysis of	the Design of Randomized	Collaborating	Cheap permutation testing	Langevin-based strategies
	Two Stochastic	Experiments via	Walk-on-Spheres with	, p. 183	for nested particle filters,
	Frank-Wolfe Algorithms,	Discrepancy Theory,	Machine Learning to Solve		p. 165
	p. 116	p. 117	Ellip- tic PDEs, p. 119		
14:00-16:00		$Aleks and ar\ Nikolov,$		$Christopher\ Draper,$	
		Online Factorization for		Moving PCG beyond	
				LCGs, p. 184	
		Minimization, p. 118			
14:00-16:00				Yiming Xu, Hybrid least	
				squares for learning	
				functions from highly	
				noisy data, p. 184	
16:00-16:30	Coffee Break				
18:00-20:30	Conterence Dinner				

Jul 31, 2025 - Morning

	on Strategies, p. 26			TBD Track E: Technical Session 13 - ML & Optimization Chair: TBD	Frédéric Blondeel, Learning cooling strategies in simulated annealing through binary interactions, p. 173	Du Ouyang, Accuracy of Discretely Sampled Stochastic Policies in Continuous-Time Reinforcement Learning, p. 174	Wei Cai, Martingale deep neural networks for quasi-linear PDEs and stochastic optimal controls in 10,000 dimensions, p. 175	Yiqing Zhou, Minimizing Functions with Sparse Samples: A Fast Interpolation Approach, p. 175
	Methods and Optimization			TBD Track D: Technical Session 8 - Finance Chair: TBD	Matyokub Bakoev, The Stochastic Differential Equations of the Heston Model for Option Pricing, p. 159	Vincent Zhang, Characterizing Efficacy of Geometric Brownian Motion Expectation-based Simulations on Low-Volatility American Common Stocks, p. 160	Hao Quan, Efficient Pricing for Variable Annuity via Simulation, p. 162	
	Plenary Talk: Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Methods and Optimization Strategies, p. 26			Special Session, TBD Track C: Nested expectations: models and estimators, Part II, p. 64 Chair: TBD	RAUL TEMPONE, Multilevel randomized quasi-Monte Carlo estimator for nested expectations, p. 124	Matteo Raviola, Stochastic gradient with least-squares control variates, p. 125	Philipp Guth, A one-shot method for Bayesian optimal experimental design, p. 126	
	ak, UC Berkeley, Gradien			Special Session, TBD Track B: Analysis of Langevin and Related Sampling Algorithms, Part I, p. 63 Chair: TBD	Lihan Wang, Convergence rates of kinetic Langevin dynamics with weakly confining potentials, p. 122	Peter Whalley, Randomized Splitting Methods and Stochastic Gradient Algorithms, p. 123	Xiaoou Cheng, Delocalization of Bias in Unadjusted Hamiltonian Monte Carlo, p. 124	
Registration Desk Open	Plenary Talk: Uros Selj	Chair:	Coffee Break	Special Session, TBD Track A: QMC and Applications Part I, p. 62 Chair: TBD	Felix Bartel, Exact discretization, tight frames and recovery via D-optimal designs, p. 120	Mou Cai, L2-approximation: using randomized lattice algorithms and QMC hyperinterpolation, p. 121	Zhijian He, High-dimensional density estimation on unbounded domain, p. 121	Frances Y. Kuo, Application of QMC to Oncology, p. 122
08:30-17:30	09:00-10:00		10:00-10:30		10:30–12:30	10:30–12:30	10:30–12:30	10:30–12:30

for 12:30-14:00 Lunch Break

	heation to exact		TBD	Track J: Technical Session	11 - SDEs	Chair: TBD		Fabio Zoccolan, Dynamical	Low-Rank Approximation	for SDEs: an interacting	particle-system ROM.	p. 166	Riccardo Saporiti,	Comparing Probabilistic	Load Forecasters:	Stochastic Differential	Equations and Deep	Learning, p. 168	Leon Wilkosz, Forward	Propagation of Low	Discrepancy Through	McKean-Vlasov	Dynamics: From QMC to	MLQMC, p. 169							
	Monte Carlo and its appl		TBD	Track I: Technical Session	7 - Sampling	Chair: TBD		Kun-Lin Kuo, Revisiting	the Gibbs Sampler: A	Conditional Modeling	Perspective, p. 156		Sascha Holl,	Concatenation of Markov	processes for Monte Carlo	Integration, p. 156)		Josephine Westermann,	Polynomial approximation	for efficient	transport-based sampling,	p. 158		Soumyadip Ghosh, Fast	Approximate Matrix	Inversion via MCMC for	Linear System Solvers,	p. 158		
	Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte Carlo and its application to exact ence, p. 28 Chair:		Special Session, TBD	Track H: Recent Advances	in Stochastic Gradient	Descent, p. 67	Chair: TBD	Jose Blanchet, Inference	for Stochastic Gradient	Descent with Infinite	Variance, p. 131	F	Jing Dong, Stochastic	Gradient Descent with	Adaptive Data, p. 132	1															
	hopin, Institut Polytechni Chair:		Special Session, TBD		Langevin and Related	Sampling Algorithms, Part	II, p. 66 Ch_{sir} TRD	Molei Tao,	Langevin-Based Sampling	under Nonconvex	Constraints, p. 129) I . I	Yifan Chen, Convergence	of Unadjusted Langevin in		Delocalization of Bias,	p. 129		Fuzhong Zhou, Entropy	methods for the	delocalization of bias in	Langevin Monte Carlo,	p. 130		$Siddharth\ Mitra,$	Convergence of	Φ-Divergence and	Φ-Mutual Information	Along Langevin Markov	Chains, p. 130	(by invitation)
	Plenary Talk: Nicolas C ecological inference, p. 28	Coffee Break	Special Session, TBD	Track F: QMC and	Applications Part II, p. 65	Chair: TBD		Dirk Nuyens,	Approximation of	multivariate periodic	functions, p. 126) F	Art Owen, Randomized	QMC with one categorical	variable, p. 127	4			Zexin Pan, QMC	confidence intervals using	quantiles of randomized	nets, p. 128			$Kosuke\ Suzuki,$	Quasi-uniform	quasi-Monte Carlo lattice	point sets, p. 128			Steering Committee Meeting (by invitation)
12:30–14:00	14:00-15:00	15:00-15:30						15:30–17:30					15:30–17:30						15:30-17:30						15:30–17:30						18:00-20:30

2000	Ž
_	+,
į	Ang

08:30-12:15	Registration Desk Open				
	Special Session, TBD	Special Session, TBD	TBD	TBD	TBD
	Track A: Forward and	Track B: Hardware or	Track C: Technical Session	Track D: Technical Session	Track E: Technical Session
	Inverse Problems for	Software for	3 - Simulation	9 - Sampling	14 - Markov Chain Monte
	Stochastic Reaction	(Quasi-)Monte Carlo	Chair: TBD	Chair: TBD	Carlo
	Networks, p. 68	Algorithms, Part II, p. 69			Chair: TBD
	Chair: 1DD	Cliair: 1DD	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
09:00-10:30	Zhou Fang, Fixed-budget	Niklas Baumgarten, A High norfomenee	Yashveer Kumar, Monte	Nicola Branchini,	Kevin Bitterlich, Delayed
	growing cell populations	mgn-perrormance Multi-level Monte Carlo	to solve distributed order	importance sampling: new	Sampling: A Two-Level
	p. 132	Software for Firll Field	fractional mathematical	methods and diagnostics	method for Improved
		Estimates and	model p. 144	n.com and anglices;	Efficiency in
		Applications in Optimal	inocci, p. 111	1	High-Dimensional Settings
		Control, p. ??			p. 176
09:00-10:30	Sophia Münker.	Aleksei Sorokin.	Serena Fattori.	Daniel Yukimura.	Reuben Cohn-Gordon.
	Dimensionality Reduction	Quasi-Monte Carlo	Benchmarking the	Quantitative results on	Gradient-based MCMC in
	for Efficient Bare Event	Generators	Geant4-DNA 'UHDB'	sampling from	high dimensions p. 177
	Estimation n 133	Randomization Routines	Example for Monte Carlo	compensationary	mer amount b
	Estimation, p. 193	and Fast Kornel Mothods	Cimulation of pH Ffforts	quasi-stations y 163	
		and rase refiner mechods,	on Radiolytic Species	distributions, p. 105	
		p. 193	Vields Using a Mesoscopic		
			Approach, p. 144		
09:00-10:30	Maksim Chupin, Filtered	Johannes Krotz, Hybrid	Toon Ingelaere, Multilevel	Amit Subrahmanya, Serial	Philip Schaer, Parallel
	Markovian Projection:	Monte Carlo methods for	simulation of ensemble	ensemble filtering with	Affine Transformation
	Dimensionality Reduction	kinetic transport, p. 136	Kalman methods:	marginal coupling, p. 164	Tuning: Drastically
	in Filtering for Stochastic		interactions across levels,))	Improving the
	Reaction Networks, p. 134		p. 146		Effectiveness of Slice
					Sampling, p. 178
09:00-10:30	Muruhan Rathinam, State		Muhammad Noor ul Amin,		$Annabelle\ Carrell,$
	and parameter interence in		Adaptive Max-EwiMA		Low-Kank Ininning,
	stochastic reaction		Control Chart with SVK:		p. 179
	networks, p. 133		Monte Carlo Simulation		
			for Kun Length Analysis, p. 146		
	Coffee Break		•		
11.00_19.00	<u>.</u>	Rockond II of Chicago	Veronika Ročková II of Chicago AL Domered Romesian Inference v 30	Rence n 30 Chair:	
19.00 19.15		ICOCROCA, O of Orecago, 1	afair amacadan malama I-II		