

2 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 TBD
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

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 3

Wed, 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