

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

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

Wed, Jul 30	Session
08:30–16:30	Registration Desk Open
09:00–10:00	Plenary Talk by Michaela Szölgvényi, 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: Methods 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

Jul 28, 2025 – Morning

08:00–17:30	Registration Desk Open			
08:45–09:00	Conference Opening			
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10:00–10:30	Coffee Break			
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10:30–12:30	<i>Andreas Neuenkirch</i> , A strong order 1.5 boundary preserving discretization scheme for scalar SDEs defined in a domain, p. 72	<i>André-Alexander Zepernick</i> , Domain UQ for stationary and time-dependent PDEs using QMC, p. 74	<i>Abdul Lateef Haji Ali</i> , An Adaptive Sampling Algorithm for Level-set Approximation, p. 77	<i>Zhihao Wang</i> , Stereographic Multi-Try Metropolis Algorithms for Heavy-tailed Sampling, p. 137
10:30–12:30	<i>Christopher Rauhögger</i> , An adaptive Milstein-type method for strong approximation of systems of SDEs with a discontinuous drift coefficient, p. 72	<i>Carlos Jerez-Hanckes</i> , Domain Uncertainty Quantification for Electromagnetic Wave Scattering via First-Order Sparse Boundary Element Approximation, p. 75	<i>Sebastian Krumscheid</i> , Double-loop randomized quasi-Monte Carlo estimator for nested integration, p. 77	<i>Ruben Seyer</i> , Creating rejection-free samplers by rebalancing skew-balanced jump processes, p. 138
10:30–12:30	<i>Verena Schwarz</i> , Stong order 1 adaptive approximation of jump-diffusion SDEs with discontinuous drift, p. 73	<i>Jürgen Dölz</i> , Quantifying uncertainty in spectral clusterings: expectations for perturbed and incomplete data, p. 76	<i>Vinh Hoang</i> , Posterior-Free A-Optimal Bayesian Design of Experiments via Conditional Expectation, p. 78	<i>Philippe Gagnon</i> , Theoretical guarantees for lifted samplers, p. 139
10:30–12:30		<i>Harri Hakula</i> , Model Problems for PDEs on Uncertain Domains, p. 76	<i>Vesa Kaarnioja</i> , QMC for Bayesian optimal experimental design with application to inverse problems governed by PDEs, p. 79	<i>Chung Ming Loi</i> , Scalable and User-friendly QMC Sampling with UMBridge, p. 82

Jul 28, 2025 – Afternoon

12:30–14:00	Lunch Break				
14:00–15:00	Plenary Talk: <i>Christiane Lemieux, U of Waterloo, Golden ratio nets and sequences</i> , p. 22 Chair:				
15:00–15:30	Coffee Break				
	Special Session, TBD Track F: Stochastic Computation and Complexity, Part II, p. 37 Chair: <i>TBD</i>	Special Session, TBD Track G: Recent advances in optimization under uncertainty, p. 38 Chair: <i>TBD</i>	Special Session, TBD Track H: Computational Methods for Low-discrepancy Sampling and Applications, p. 39 Chair: <i>TBD</i>	TBD Track I: Technical Session 4 - Quasi-Monte Carlo, Part 1 Chair: <i>TBD</i>	TBD Track J: Technical Session 12 - PDEs Chair: <i>TBD</i>
15:30–17:30	<i>Michael Gneuvich</i> , Optimality of deterministic and randomized QMC-cubatures on several scales of function spaces, p. 82	<i>Tapio Helin</i> , Stability of Expected Utility in Bayesian Optimal Experimental Design, p. 85	<i>François Clément</i> , Searching Permutations for Constructing Low-Discrepancy Point Sets and Investigating the Kritzing Sequence, p. 88 <i>Nathan Kirk</i> , Minimizing the Stein Discrepancy, p. 89	<i>Christian Weiss</i> , Halton Sequences, Scrambling and the Inverse Star-Discrepancy, p. 147	<i>Adrien Richou</i> , A probabilistic Numerical method for semi-linear elliptic Partial Differential Equations, p. 170
15:30–17:30	<i>Kateryna Pozhar'ska</i> , Optimal designs for function discretization and construction of tight frames, p. 84	<i>Karina Koval</i> , Subspace accelerated measure transport methods for fast and scalable sequential experimental design, p. 86		<i>Xiaoda Xu</i> , Star discrepancy and uniform approximation under weighted simple and stratified random sampling, p. 148	<i>Abdugabar Rasulov</i> , Monte Carlo method for the Spatially Homogenous Boltzmann equation, p. 170
15:30–17:30	<i>Leszek Plaskota</i> , Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 85	<i>Johannes Milz</i> , Randomized quasi-Monte Carlo methods for risk-averse stochastic optimization, p. 87	<i>Makram Chahine</i> , Improving Efficiency of Sampling-based Motion Planning via Message-Passing Monte Carlo, p. 89	<i>Sifan Liu</i> , Transport Quasi-Monte Carlo, p. 149	<i>Miguel Alvarez</i> , A New Approach for Unbiased Estimation of Parameters of Partially Observed Diffusions, p. 171
15:30–17:30		<i>Arved Bartuska</i> , Efficient expected information gain estimators based on the randomized quasi-Monte Carlo method, p. 87	<i>Gregory Seljak</i> , An Empirical Evaluation of Robust Estimators for RQMC, p. 90	<i>Ambrose Emmett-Iwaniw</i> , Using Normalizing Flows for Efficient Quasi-Random Sampling for Copulas, p. 150	<i>Håkon Hoel</i> , High-order adaptive methods for exit times of diffusion processes and reflected diffusions, p. 172
17:30–19:30	Welcome Reception				

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08:30–17:30	Registration Desk Open				
09:00–10:00	Plenary Talk: <i>Peter Glynn, Stanford U, Combining Simulation and Linear Algebra: COSIMLA</i> , p. 23				
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	Special Session, TBD Track A: Stochastic Computation and Complexity, Part III, p. 41 Chair: <i>TBD</i>	Special Session, TBD Track B: Next-generation optimal experimental design: theory, scalability, and real world impact: Part I, p. 42 Chair: <i>TBD</i>	Special Session, TBD Track C: Heavy-tailed Sampling, p. 44 Chair: <i>TBD</i>	Special Session, TBD Track D: Frontiers in (Quasi-)Monte Carlo and Markov Chain Monte Carlo Methods, Part I, p. 46 Chair: <i>TBD</i>	TBD Track E: Technical Session 2 - Bayesian Methods Chair: <i>TBD</i>
10:30–12:30	<i>Jean-François Chassagneux</i> , Computing the stationary measure of McKean-Vlasov SDEs, p. 91	<i>Xun Huan</i> , Optimal Pilot Sampling for Multi-fidelity Monte Carlo Methods, p. 93	<i>Sebastiano Grazi</i> , Parallel computations for Metropolis Markov chains Based on Picard maps, p. 95	<i>Huanwoo Kim</i> , Enhancing Gaussian Process Surrogates for Optimization and Posterior Approximation via Random Exploration, p. 98	<i>Lorenzo Nagar</i> , Optimizing Generalized Hamiltonian Monte Carlo for Bayesian Inference applications, p. 140
10:30–12:30	<i>Noufel Frikha</i> , On the convergence of the Euler-Maruyama scheme for McKean-Vlasov SDEs, p. 91	<i>Adrien Corenflos</i> , A recursive Monte Carlo approach to optimal Bayesian experimental design, p. 94	<i>Federica Milinanni</i> , A large deviation principle for Metropolis-Hastings sampling, p. 96		<i>Hamza Ruzaygat</i> , Bayesian Anomaly Detection in Variable-Order and Variable-Diffusivity Fractional Mediums, p. 141
10:30–12:30	<i>Sotirios Sabanis</i> , Wasserstein Convergence of Score-based Generative Models under Semiconvexity and Discontinuous Gradients, p. 92	<i>Ayoub Belhadji</i> , Weighted quantization using MMD: From mean field to mean shift via gradient flows, p. 94	<i>Xingyu Wang</i> , Sharp Characterization and Control of Global Dynamics of SGDs with Heavy Tails, p. 97		<i>Arghya Datta</i> , Theoretical Guarantees of Mean Field Variational Inference for Bayesian Principal Component Analysis, p. 142
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Jul 29, 2025 – Afternoon

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14:00–15:00	Plenary Talk: <i>Roshan Joseph, Georgia Institute of Technology, Sensitivity and Screening: From Monte Carlo to Experimental Design</i> , p. 24 Chair:					
15:00–15:30	Coffee Break					
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15:30–17:30	<i>Gunther Leobacher</i> , Tractability of L_2 -approximation and integration in weighted Hermite spaces of finite smoothness, p. 99	<i>jacopo iollo</i> , Diffusion-Based Bayesian Experimental Design: Advancing BED for Practical Applications, p. 101	<i>Bruno Tuffin</i> , Asymptotic robustness of smooth functions of rare-event estimators, p. 103	<i>Ziang Niu</i> , Boosting the inference for generative models by (Quasi-)Monte Carlo resampling, p. 106	<i>Yang Liu</i> , Convergence Rates of Randomized Quasi-Monte Carlo Methods under Various Regularity Conditions, p. 151	
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Jul 30, 2025 – Morning

08:30–16:30	Registration Desk Open				
09:00–10:00	Plenary Talk: <i>Michaela Szölgényi, U of Klagenfurt, An optimal transport approach to quantifying model uncertainty of SDEs</i> , p. 25 Chair: TBD				
10:00–10:30	Coffee Break				
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	Track A: Stochastic Computation and Complexity, Part V, p. 53 Chair: TBD	Track B: Statistical Design of Experiments, p. 54 Chair: TBD	Track C: Advances in Adaptive Hamiltonian Monte Carlo, p. 56 Chair: TBD	Track D: Technical Session 15 - Simulation Chair: TBD	Track E: Technical Session 6 - Sampling Chair: TBD
10:30–12:30	<i>Stefan Heinrich</i> , On the quantum complexity of parametric integration in Sobolev spaces, p. 108	<i>Simon Mak</i> , Respecting the boundaries: Space-filling designs for surrogate modeling with boundary information, p. 110	<i>Bob Carpenter</i> , GIST: Gibbs self-tuning for locally adapting Hamiltonian Monte Carlo, p. 113	<i>Philippe Blondeel</i> , Combining quasi-Monte Carlo with Stochastic Optimal Control for Trajectory Optimization of Autonomous Vehicles in Mine Counter Measure Simulations, p. 179	<i>Akash Sharma</i> , Sampling with constraints, p. 153
10:30–12:30	<i>Bernd Käßemodel</i> , Quantum Integration in Tensor Product Besov Spaces, p. 108	<i>Chih-Li Sung</i> , Stacking designs: designing multi-fidelity computer experiments with target predictive accuracy, p. 111	<i>Nawaf Bou-Rabee</i> , Acceleration of the No-U-Turn Sampler, p. 113	<i>Rino Persiani</i> , A Monte Carlo Approach to Designing a Novel Sample Holder for Enhanced UV-Vis Spectroscopy, p. 180	<i>Joonha Park</i> , Sampling from high-dimensional, multimodal distributions using automatically tuned, tempered Hamiltonian Monte Carlo, p. 154
10:30–12:30	<i>Nikolaos Makras</i> , Taming the Interacting Particle Langevin Algorithm — The Superlinear Case, p. 109	<i>Qian Xiao</i> , Optimal design of experiments with quantitative-sequence factors, p. 112	<i>Chirag Modi</i> , ATLAS: Adapting Trajectory Lengths and Step-Size for Hamiltonian Monte Carlo, p. 114	<i>Prasanth Shyamsundar</i> , ARCANEReweighting: A technique to tackle the sign problem in the simulation of collider events in high energy physics, p. 181	<i>Arne Bouillon</i> , Localized consensus-based sampling for non-Gaussian distributions, p. 155
10:30–12:30	<i>Iosif Lytras</i> , Sampling with Langevin Dynamics from non-smooth and non-logconcave potentials., p. 109	<i>Chaofan Huang</i> , Factor Importance Ranking and Selection using Total Indices, p. 112	<i>Trevor Campbell</i> , AutoStep: Locally adaptive involutive MCMC, p. 115	<i>Nicole Aretz</i> , Multifidelity and Surrogate Modeling Approaches for Uncertainty Quantification in Ice Sheet Simulations, p. 182	<i>Alex Shkolnik</i> , Importance Sampling for Hawkes Processes, p. 155

Jul 30, 2025 – Afternoon

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	Special Session, TBD Track F: Stochastic Optimization, p. 58 Chair: <i>TBD</i>	Special Session, TBD Track G: Recent Progress on Algorithmic Discrepancy Theory and Applications, p. 59 Chair: <i>TBD</i>	Special Session, TBD Track H: Monte Carlo Applications in High-performance Computing, Computer Graphics, and Computational Science, p. 61 Chair: <i>TBD</i>	TBD Track I: Technical Session 16 - Statistics Chair: <i>TBD</i>	TBD Track J: Technical Session 10 - Langevin Chair: <i>TBD</i>
14:00–16:00	<i>Raghu Bollapragada</i> , Monte Carlo Based Adaptive Sampling Approaches for Stochastic Optimization, p. 115	<i>Haotian Jiang</i> , Algorithmic Discrepancy Theory: An Overview, p. 117	<i>Arash Fahim</i> , Gaining efficiency in Monte Carlo policy gradient methods for stochastic optimal control, p. 118	<i>Kazeem Adeleke</i> , Empirical Statistical Comparative Analysis of SNP Heritability Estimators and Gradient Boosting Machines (GBM) Using Genetic Data from the UK Biobank, p. 182	<i>Attila Lovas</i> , Stochastic gradient Langevin dynamics with non-stationary data, p. 164
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16:00–16:30	Coffee Break				
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Jul 31, 2025 – Morning

08:30–17:30	Registration Desk Open				
09:00–10:00	Plenary Talk: <i>Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Methods and Optimization Strategies</i> , p. 26 Chair:				
10:00–10:30	Coffee Break				
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Jul 31, 2025 – Afternoon

12:30–14:00	Lunch Break					
14:00–15:00	Plenary Talk: <i>Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte Carlo and its application to exact ecological inference</i> , p. 28 Chair:					
15:00–15:30	Coffee Break					
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18:00–20:30	Steering Committee Meeting (by invitation)					

Aug 1, 2025

08:30–12:15	Registration Desk Open				
	Special Session, TBD Track A: Forward and Inverse Problems for Stochastic Reaction Networks, p. 68 Chair: <i>TBD</i>	Special Session, TBD Track B: Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part II, p. 69 Chair: <i>TBD</i>	TBD Track C: Technical Session 3 - Simulation Chair: <i>TBD</i>	TBD Track D: Technical Session 9 - Sampling Chair: <i>TBD</i>	TBD Track E: Technical Session 14 - Markov Chain Monte Carlo Chair: <i>TBD</i>
09:00–10:30	<i>Zhou Fang</i> , Fixed-budget simulation method for growing cell populations, p. 132	<i>Niklas Baumgarten</i> , A High-performance Multi-level Monte Carlo Software for Full Field Estimates and Applications in Optimal Control, p. ??	<i>Yashveer Kumar</i> , Monte Carlo simulation approach to solve distributed order fractional mathematical model, p. 144	<i>Nicola Branchini</i> , Revisiting self-normalized importance sampling: new methods and diagnostics, p. 162	<i>Kevin Bitterlich</i> , Delayed Acceptance Slice Sampling: A Two-Level method for Improved Efficiency in High-Dimensional Settings, p. 176
09:00–10:30	<i>Sophia Munker</i> , Dimensionality Reduction for Efficient Rare Event Estimation, p. 133	<i>Aleksei Sorokin</i> , Quasi-Monte Carlo Generators, Randomization Routines, and Fast Kernel Methods, p. 135	<i>Serena Fattori</i> , Benchmarking the Geant4-DNA 'UHDR' Example for Monte Carlo Simulation of pH Effects on Radiolytic Species Yields Using a Mesoscopic Approach, p. 144	<i>Daniel Yukimura</i> , Quantitative results on sampling from quasi-stationary distributions, p. 163	<i>Reuben Cohn-Gordon</i> , Gradient-based MCMC in high dimensions, p. 177
09:00–10:30	<i>Maksim Chupin</i> , Filtered Markovian Projection: Dimensionality Reduction in Filtering for Stochastic Reaction Networks, p. 134	<i>Johannes Krotz</i> , Hybrid Monte Carlo methods for kinetic transport, p. 136	<i>Toon Ingelaere</i> , Multilevel simulation of ensemble Kalman methods: interactions across levels, p. 146	<i>Amit Subrahmanya</i> , Serial ensemble filtering with marginal coupling, p. 164	<i>Philip Schaer</i> , Parallel Affine Transformation Tuning: Drastically Improving the Effectiveness of Slice Sampling, p. 178
09:00–10:30	<i>Muruhan Rathinam</i> , State and parameter inference in stochastic reaction networks, p. 135	<i>Muhammad Noor ul Amin</i> , Adaptive Max-EWMA Control Chart with SVR: Monte Carlo Simulation for Run Length Analysis, p. 146			<i>Annabelle Carrell</i> , Low-Rank Thinning, p. 179
	Coffee Break				
11:00–12:00	Plenary Talk: <i>Veronika Ročková</i> , <i>U of Chicago</i> , <i>AI-Powered Bayesian Inference</i> , p. 30				Chair:
12:00–12:15	Closing Remarks				