Schedule

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 Auditorium)
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 impact: 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 impact: 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)

Wed, 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: Methods 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)