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 - Markov Chain Monte Carlo (HH Alumni Lounge)
12:30–14:00	Lunch Break (MTCC Commons)
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 - Quasi-Monte Carlo, Part 1 (WH Auditorium)
15:30–17:30	Technical Session - 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 - Bayesian Methods (HH Alumni Lounge)
12:30–14:00	Lunch Break (On your own)
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 - Quasi-Monte Carlo, Part 2 (HH Alumni Lounge)
18:00–20:00	Chicago White Sox vs. Philadelphia Phillies (must purchase tickets beforehand) (Meet in HH Lobby)

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 - Simulation (WH Auditorium)
10:30–12:30	Technical Session - Sampling (HH Alumni Lounge)
12:30–14:00	Lunch Break (On your own)
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 - Statistics (WH Auditorium)
16:00–16:30	Coffee Break (HH Lobby)
18:00–20:30	Conference Banquet (Bridgeport Art Center, 1200 W. 35th Street)

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 - Finance (WH Auditorium)
10:30–12:30	Technical Session - ML & Optimization (HH Alumni Lounge)
12:30–14:00	Lunch Break (On your own)
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 - Sampling (WH Auditorium)
15:30–17:30	Technical Session - SDEs (HH Alumni Lounge)
18:00–20:30	Steering Committee Meeting (by invitation) (TBD)

Fri, Aug 1	Session
08:30–12:15	Registration Desk Open (HH Lobby)
09:00–11:00	Forward and Inverse Problems for Stochastic Reaction Networks (HH Auditorium)
09:00–11:00	Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part II (HH Ballroom)
09:00–11:00	Technical Session - Simulation (PH Auditorium)
09:00–11:00	Technical Session - Sampling (WH Auditorium)
09:00–11:00	Technical Session - Markov Chain Monte Carlo (HH Alumni Lounge)
11:00–11:30	Coffee Break (HH Lobby)
11:30–12:30	Plenary Talk by Veronika Ročková, U of Chicago, AI-Powered Bayesian Inference (HH Auditorium)
12:30–12:45	Closing Remarks (HH Auditorium)