

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
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 Audi-
	torium)
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 im-
	pact: 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
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 im-
	pact: 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)
19:00-20:00	Chicago White Sox vs. Philadelphia Phillies (must purchase tickets beforehand) (Meet
	in HH Lobby)

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$\mathbf{Wed},\mathbf{Jul}30$	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
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 Dinner (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: Meth-
	ods 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
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)

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)

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Mon, Jul 28, 2025 – Morning

08:00-17:30	Registration Desk Open,							
08:45-09:00	1 ,	Conference Opening by Fred Hickernell, HH Auditorium						
9:00 - 10:00	TBD							
	Plenary Talk: Rohan Sawhney, p. ?? Chair: TBD							
10:00-10:30	Coffee Break, HH Lobby	<u> </u>						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge			
	Special Session	Special Session	Special Session	Special Session	Technical Session -			
	Stochastic	Domain Uncertainty	Nested expectations:	Hardware or Software	Markov Chain Monte			
	Computation and	Quantification p. 48	models and estimators,	for (Quasi-)Monte	Carlo			
	Complexity, Part I p. 47	Chair: TBD	Part I p. 49	Carlo Algorithms, Part	Chair: TBD			
	Chair: TBD		Chair: TBD	J. p. 50				
				Chair: TBD				
10:30-11:00	Andreas Neuenkirch, A	$Andr\'e-Alexander$	Abdul Lateef Haji Ali,	$Pieterjan\ Robbe,$	$Zhihao\ Wang,$			
	strong order 1.5	Zepernick, Domain UQ	An Adaptive Sampling	Multilevel quasi-Monte	Stereographic			
	boundary preserving	for stationary and	Algorithm for Level-set	Carlo without	Multi-Try Metropolis			
	discretization scheme	time-dependent PDEs	Approximation, p. 91	replications, p. 94	Algorithms for			
	for scalar SDEs defined	using QMC, p. 88			Heavy-tailed Sampling,			
	in a domain, p. 85				p. 174			
11:00-11:30	Christopher Rauhögger,	Carlos Jerez-Hanckes,	Vinh Hoang,	Irina-Beatrice Haas, A	Ruben Seyer, Creating			
	An adaptive	Domain Uncertainty	Posterior-Free	nested Multilevel	rejection-free samplers			
	Milstein-type method	Quantification for	A-Optimal Bayesian	Monte Carlo framework	by rebalancing			
	for strong approximation of	Electromagnetic Wave Scattering via	Design of Experiments via Conditional	for efficient simulations on FPGAs, p. 94	skew-balanced jump processes, p. 175			
	systems of SDEs with a	First-Order Sparse	Expectation, p. 92	on FFGAS, p. 94	processes, p. 175			
	discontinuous drift	Boundary Element	Expectation, p. 92					
	coefficient, p. 86	Approximation, p. 89						
11:30-12:00	Verena Schwarz,	Jürgen Dölz,	Vesa Kaarnioja, QMC	Mike Giles, CUDA	Philippe Gagnon,			
11.00 12.00	Strong order 1 adaptive	Quantifying uncertainty	for Bayesian optimal	implementation of	Theoretical guarantees			
	approximation of	in spectral clusterings:	experimental design	MLMC on NVIDIA	for lifted samplers,			
	jump-diffusion SDEs	expectations for	with application to	GPUs, p. 95	p. 176			
	with discontinuous drift	perturbed and	inverse problems					
	, p. 87	incomplete data, p. 90	governed by PDEs,					
			p. 93					
12:00-12:30	Toni Karvonen,	Harri Hakula, Model		Chung Ming Loi,				
	Approximation in	Problems for PDEs on		Scalable and				
	Hilbert spaces of the	Uncertain Domains,		User-friendly QMC				
	Gaussian and related	p. 91		Sampling with				
	analytic kernels, p. 87			UMBridge, p. 96				

Mon, Jul 28, 2025 – Afternoon

12:30-15:30 HR Auditorium Plenary Talk: Christiane Lemicus, U of Waterloo, Golden ratio nets and sequences, p. 37 Chair: Nathon Kirk			Mon, Jul 28, 2	025 – Afternoon					
Plenary Talk: Christiane Lemieux, U of Waterloo, Golden ratio nets and sequences, p. 37 Cafie Break, HII Lobby HII Auditorium Special Session Scochastic Complexity, Part II p. 52 Chair: TBD Clair: TBD Tapio Helin, Stability Optimality of deterministic and randomized QMC-cubatures on several scales of function discretization and construction of function discretization and construction of tight frames, p. 98 Randomized Optimal designs for function discretization and construction of tight frames, p. 99 16:30–17:00 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 17:00–17:30 Lorsy Matkwha, The Quality of Lattice Sequences, p. 99 Part 1 Chair: TBD Wh Auditorium Special Session Phaladitorium Special Session Computational Quasi-Monte Carlo, Part 1 Chair: TBD Chair: TBD Chair: TBD Technical Session - Quasi-Monte Carlo, PDES Chair: TBD Chair: TBD Chair: TBD Technical Session Chair: TBD Technical Session Chair: TBD Technical Session Public Chair: TBD Technical Session	12:30-1	14:00	Lunch Break, TBD						
15:00-15:30 Coffee Break, HH Lobby HII Ballroom Special Session Stochastic Computation and Complexity, Part II Optimization under uncertainty p. 58 Chair: TBD Chair: T	14:00-1	15:00	HH Auditorium						
HH Anditorium Special Session Stochastic Computation and Complexity, Part II p. 52 Chair: TBD This are a construction of deterministic and randomized QMC-cubatures on several scales of function discretization and construction of tight frames, p. 98 16:30–17:00 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth function moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 Lessek Plaskota, Compicxity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 Lessek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 18:30–17:00 Lessek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 18:30–17:00 Lessek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 17:00–17:30 18:30–17:00 Lessek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random moise, p. 99 18:30–30 18:30–30 18:40–30 18:40–30 18:40–30 18:40–30 18:40–30 18:40–			Plenary Talk: Christiane Lemieux, U of Waterloo, Golden ratio nets and sequences, p. 37 Chair: Nathan Kirk						
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Stochastic Computation and Optimization under uncertainty p. 32 Chair: TBD 15:30–16:00 Michael Cnewach, Optimality of deterministic and randomized QMC-cubatures on several scales of function spaces, p. 97 16:00–16:30 Chairs and Complexity of Interview of Intervie			HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
Complexity, Part II p. 52 Chair: TBD 15:30-16:00 Michael Gnewach, Optimality of Gexpected Utility in Bayesian Optimal randomized QMC-cubatures on several scales of function spaces, p. 97 16:00-16:30 16:30-17:00 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 17:00-17:30 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of Sequences, p. 97 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Low-discrepancy Point Mapping and Applications, p. 10 Tapio Helin, Stability of Expected Utility in Bayesian Optimal Experimental Design, p. 100 Experimental Design, p. 100 Star-Discrepancy Points Star-Discrepancy, p. 104 Methods for Low-discrepancy Sampling and Applications, p. 10 François Clément, Searching Permutations for Constructing Low-Discrepancy Points Star-Discrepancy, p. 108 Star-Discrepancy, p. 108 Star-Discrepancy, p. 104 Minimizing the Stein Discrepancy, p. 104 Makram Chahine, Improving Efficiency of Sampling-based Motion Planning via Message-Passing Monte Carlo, p. 105 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 Larysa Matiukha, The Quality of Lattice Sequences, p. 104 Arbita Mexica, Complexity of Arved Bartuska, Efficient expected information gain estimators based on the randomized quasi-Monte Carlo methods for Robust Estimators for RQMC, p. 106 Christian Weiss, Hathor Scarching Hermutations Scarabling and the Investing the Kritzing Population of Robust Estimators for RQMC, p. 106 Chair: TBD Chair: TBD Chair: T			Special Session	Special Session	Special Session	Technical Session -	Technical Session -		
Complexity, Part II p. 52 Chair: TBD Tapio Helin, Stability of Expected Utility in Bayesian Optimal Experimental Design, QMC-cubatures on several scales of function spaces, p. 97 16:00–16:30 Rateryna Pozharska, Optimal designs for function discretization and construction of tight frames, p. 98 16:30–17:00 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 17:00–17:30 Larysa Matikha, The Quality of Lattice Sequences, p. 99 Larysa Matikha, The Quality of Lattice Sequences, p. 99 Low-Discrepancy Point Searching Permutations for Constructing Low-Discrepancy Point Searching Permutations for Constructing Low-Discrepancy Point Searching Permutations for Constructing Low-Discrepancy Point Seas and Investigating the Kritzinger Sequence p. 103 Rampling and Applications, Searching Permutations for Constructing Low-Discrepancy Point Seas and Investigating the Kritzinger Sequence p. 103 Rateryna Pozharska, Optimal Experimental Design, p. 100 Rateryna Pozharska, Optimal Experimental Design, p. 101 Rateryna Pozharska, Optimal Experimental Design, p. 103 Rateryna Glement, Searching Permutations for Constructing Low-Discrepancy Point Planning and the Inverse Star-Discrepancy point Planning the Stein Discrepancy Point Planning the Stein Discrepancy Point Planning via Makram Chalnine, Improving Efficiency of Sampling-based Motion Planning via Mexam Chalnine, Improving Efficiency of Sampling-based Motion Planning via Mexam Chalnine, Improving Efficiency of Sampling for Copulas, p. 186 Rateryna Pozharska, Optimal Experimental Design, p. 105 Rateryna Pozharska, Optimal Experimental Design, p. 106 Rateryna Pozharska, Optimal Experimental Design, p. 109 Rateryna			Stochastic	Recent advances in	Computational	Quasi-Monte Carlo,	PDEs		
Chair: TBD				optimization under	Methods for	Part 1	Chair: TBD		
Chair: TBD						Chair: TBD			
15:30-16:00 Michael Gnewuch, Optimality of deterministic and randomized QMC-cubatures on several scales of function spaces, p. 97 16:00-16:30 Kateryna Posharska, Optimal designs for function discretization and construction of tight frames, p. 98 Salable sequential experimental design, p. 101 16:30-17:30 Leszek Plaskota, Complexity of approximating piecewise smooth functions in the presence of deterministic or random noise, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 99 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 17:00-17:30 Larysa Matiukha, The Quality of Lattice Sequences, p. 90 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30 17:00-17:30				Chair: TBD					
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method, p. 103				randomized			McKean-Vlasov SDEs,		
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Tue, Jul 29, 2025 – Morning

	Tue, Jul 29, 20	125 – Morning			
08:30-17:30	Registration Desk Open,	HH Lobby			
09:00-10:00	HH Auditorium				
	Plenary Talk: Peter	Glynn, Stanford U, Co	mbining Simulation and	l Linear Algebra: COSI	MLA, p. 38 Chair:
	Chang-Han Rhee				
10:00-10:30	Coffee Break, HH Lobby				
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge
	Special Session	Special Session	Special Session	Special Session	Technical Session -
	Stochastic	Next-generation	Heavy-tailed Sampling	Frontiers in	Bayesian Methods
	Computation and	optimal experimental	p. 59	(Quasi-)Monte Carlo	Chair: TBD
	Complexity, Part III	design: theory,	Chair: TBD	and Markov Chain	
	p. 56	scalability, and real		Monte Carlo Methods,	
	Chair: TBD	world impact: Part I		Part I p. 61	
		p. 57		Chair: TBD	
		Chair: TBD			
10:30-11:00	Jean-François	Xun Huan, Optimal	erdogdu, TBD, p. 114	Jonathan Weare, TBD,	Lorenzo Nagar,
	Chassagneux,	Pilot Sampling for	3 , , , 1	p. 117	Optimizing Generalized
	Computing the	Multi-fidelity Monte		1	Hamiltonian Monte
	stationary measure of	Carlo Methods, p. 110			Carlo for Bayesian
	McKean-Vlasov SDEs,	, 1			Inference applications,
	p. 107				p. 177
11:00-11:30	dos reis, TBD, p. 108	Adrien Corenflos, A	Sebastiano Grazzi,	Nikhil Bansal,	Hamza Ruzayqat,
	, , , ,	recursive Monte Carlo	Parallel computations	Randomized QMC	Bayesian Anomaly
		approach to optimal	for Metropolis Markov	Methods via	Detection in
		Bayesian experimental	chains Based on Picard	Combinatorial	Variable-Order and
		design, p. 111	maps, p. 114	Discrepancy, p. 118	Variable-Diffusivity
		3 7 1	r · / r	, , , , , , , , , , , , , , , , , , ,	Fractional Mediums,
					p. 179
11:30-12:00	Noufel Frikha, On the	Ayoub Belhadji,	Federica Milinanni, A	Michael Mascagni, The	Arghya Datta,
	convergence of the	Weighted quantization	large deviation principle	Walk on Spheres Monte	Theoretical Guarantees
	Euler-Maruyama	using MMD: From	for Metropolis-Hastings	Carlo Algorithm for	of Mean Field
	scheme for	mean field to mean	sampling, p. 115	Solving Partial	Variational Inference
	McKean-Vlasov SDEs,	shift via gradient flows,	1 0, 1	Differential Equations,	for Bayesian Principal
	p. 108	p. 112		p. 119	Component Analysis,
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12:00-12:30	Sotirios Sabanis,	Steven Damelin, On	Xingyu Wang, Sharp	Hwanwoo Kim,	Jimmy Lederman,
	Wasserstein	energy, discrepancy,	Characterization and	Enhancing Gaussian	Bayesian Analysis of
	Convergence of	group invariant	Control of Global	Process Surrogates for	Latent Underdispersion
	Score-based Generative	measures, alignment of	Dynamics of SGDs with	Optimization and	Using Discrete Order
	Models under	neural data and	Heavy Tails, p. 116	Posterior	Statistics, p. 181
	Semiconvexity and	Whitney extensions,	, ,	Approximation via	, <u>r</u>
	Discontinuous	p. 113		Random Exploration,	
	Gradients, p. 109	1		p. 120	

Tue, Jul 29, 2025 – Afternoon

	Tue, Jul 29, 20	25 - Afternoon					
12:30-14:00	Lunch Break, TBD						
14:00-15:00	HH Auditorium						
	Plenary Talk: Roshan Joseph, Georgia Institute of Technology, Sensitivity and Screening: From Monte Carlo to						
	${\it Experimental \ Design},$	p. 39 Chair: Simon M	Iak				
15:00-15:30	Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session	Special Session	Special Session	Special Session	Technical Session -		
	Stochastic	Next-generation	Advances in Rare	Frontiers in	Quasi-Monte Carlo,		
	Computation and	optimal experimental	Events Simulation p. 65	(Quasi-)Monte Carlo	Part 2		
	Complexity, Part IV,	design: theory,	Chair: TBD	and Markov Chain	Chair: TBD		
	p. 62	scalability, and real		Monte Carlo Methods,			
	Chair: TBD	world impact: Part II		Part II p. 67			
		p. 63		Chair: TBD			
		Chair: TBD					
15:30–16:00	$Larisa\ Yaroslavtseva,$	Alen Alexanderian,	Victor Elvira, Multiple	Takashi Goda,	Peter Kritzer,		
	Optimal strong	Goal Oriented Sensor	Importance Sampling	Quasi-uniform	Approximation using		
	approximation of SDEs	Placement for	for Rare Event	quasi-Monte Carlo	median lattice		
	with Hölder continuous	Infinite-Dimensional	Simulation in	digital nets, p. 129	algorithms, p. 188		
	drift coefficient, p. 120	Bayesian Inverse	Communication				
1000 1000		Problems, p. 123	Systems, p. 126	· IIDD 100	V I C		
16:00-16:30	Gunther Leobacher, Tractability of	jacopo iollo, Diffusion-Based	Bruno Tuffin, Asymptotic robustness	isaacson, TBD, p. 129	Yang Liu, Convergence Rates of Randomized		
	L_2 -approximation and	Bayesian Experimental	of smooth functions of		Quasi-Monte Carlo		
	integration in weighted	Design: Advancing	rare-event estimators,		Methods under Various		
	Hermite spaces of finite	BED for Practical	p. 126		Regularity Conditions,		
	smoothness, p. 121	Applications, p. 124	p. 120		p. 189		
16:30-17:00	Alexander Steinicke,	Tommie Catanach,	Eya Ben Amar,	Ziang Niu, Boosting	Jakob Dilen, Use of		
10.00 11.00	Malliavin differentiation	Robust Bayesian	Importance Sampling	the inference for	rank-1 lattices in the		
	of Lipschitz SDEs and	Optimal Experimental	Methods with	generative models by	Fourier neural operator,		
	BSDEs and an	Design under Model	Stochastic Differential	(Quasi-)Monte Carlo	p. 190		
	Application to	Misspecification, p. 125	Equations for the	resampling, p. 130	•		
	Quadratic		Estimation of the Right				
	Forward-Backward		Tail of the CCDF of the				
	SDEs, p. 122		Fade Duration, p. 127				
17:00-17:30	Fred J. Hickernell, A		Shyam Mohan Subbiah	Chenyang Zhong, A hit	$Aadit\ Jain,$		
	Unified Treatment of		Pillai, Estimating rare	and run approach for	Investigating the		
	Tractability for		event probabilities	sampling and analyzing	Optimum RQMC Batch		
	Approximation		associated with	ranking models, p. 131	Size for Betting and		
	Problems Defined on		McKean-Vlasov SDEs,		Empirical Bernstein		
	Hilbert Spaces, p. 122		p. 128		Confidence Intervals,		
10.00.00.00	CI: WIII C	1:1 1 1 1 : D1:11: /	1 1 1	\	p. 190		
19:00-20:00	Chicago white Sox vs. P	miadeipnia Phillies (must)	purchase tickets beforehand), Meet in HH Lobby			

 $Wed,\,Jul\,\,30,\,2025-Morning$

08:30-16:30	Registration Desk Open,	HH Lobby					
09:00-10:00	HH Auditorium						
	Plenary Talk: Michaela Szölgyenyi, U of Klagenfurt, An optimal transport approach to quantifying model						
	uncertainty of SDEs,	p. 40 Chair: Gunther I	Leobacher				
10:00-10:30	Coffee Break, HH Lobby						
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge		
	Special Session Stochastic Computation and Complexity, Part V, p. 68 Chair: TBD	Special Session Statistical Design of Experiments p. 69 Chair: TBD	Special Session Advances in Adaptive Hamiltonian Monte Carlo p. 70 Chair: TBD	Technical Session - Simulation Chair: TBD	Technical Session - Sampling Chair: <i>TBD</i>		
10:30-11:00	Stefan Heinrich, On the quantum complexity of parametric integration in Sobolev spaces, p. 131	Simon Mak, Respecting the boundaries: Space-filling designs for surrogate modeling with boundary information, p. 134	Bob Carpenter, GIST: Gibbs self-tuning for locally adapting Hamiltonian Monte Carlo, p. 137	Philippe Blondeel, Combining quasi-Monte Carlo with Stochastic Optimal Control for Trajectory Optimization of Autonomous Vehicles in Mine Counter Measure Simulations, p. 219	Akash Sharma, Sampling with constraints, p. 191		
11:00-11:30	Bernd Käßemodel, Quantum Integration in Tensor Product Besov Spaces, p. 132	Andrews Boahen, Active Learning for Nonlinear Calibration, p. 135	Nawaf Bou-Rabee, Acceleration of the No-U-Turn Sampler, p. 138	Rino Persiani, A Monte Carlo Approach to Designing a Novel Sample Holder for Enhanced UV-Vis Spectroscopy, p. 220	Joonha Park, Samplif from high-dimensiona multimodal distributions using automatically tuned, tempered Hamiltonian Monte Carlo, p. 192		
11:30-12:00	Nikolaos Makras, Taming the Interacting Particle Langevin Algorithm — The Superlinear Case, p. 133	Qian Xiao, Optimal design of experiments with quantitative-sequence factors, p. 135	Chirag Modi, ATLAS: Adapting Trajectory Lengths and Step-Size for Hamiltonian Monte Carlo, p. 139	Prasanth Shyamsundar, ARCANE Reweighting: A technique to tackle the sign problem in the simulation of collider events in high energy physics, p. 221	Arne Bouillon, Localized consensus-based sampling for non-Gaussian distributions, p. 193		
12:00-12:30	Iosif Lytras, Sampling with Langevin Dynamics from non-smooth and non-logconcave potentials., p. 133	Chaofan Huang, Factor Importance Ranking and Selection using Total Indices, p. 136	Trevor Campbell, AutoStep: Locally adaptive involutive MCMC, p. 140	Nicole Aretz, Multifidelity and Surrogate Modeling Approaches for Uncertainty Quantification in Ice Sheet Simulations, p. 221	Alex Shkolnik, Importance Sampling for Hawkes Processes, p. 194		

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14:00-14:30	Raghu Bollapragada, Monte Carlo Based Adaptive Sampling Approaches for Stochastic Optimization, p. 141	Haotian Jiang, Algorithmic Discrepancy Theory: An Overview, p. 143	Arash Fahim, Gaining efficiency in Monte Carlo policy gradient methods for stochastic optimal control, p. 146	Kazeem Adeleke, Empirical Statistical Comparative Analysis of SNP Heritability Estimators and Gradient Boosting Machines (GBM) Using Genetic Data from the UK Biobank, p. 222	
14:30-15:00	Raghu Pasupathy, Interior-Point Frank-Wolfe (IPFW) for Linearly Constrained Functional Optimization Over Probability Spaces, p. 141	Peng Zhang, Improving the Design of Randomized Experiments via Discrepancy Theory, p. 144	Sharanya Jayaraman, Examining the Fault Tolerance of High-Performance Monte Carlo Applications through Simulation, p. 147	Carles Domingo-Enrich, Cheap permutation testing, p. 223	
15:00-15:30	Shane Henderson, A New Convergence Analysis of Two Stochastic Frank-Wolfe Algorithms, p. 142	Aleksandar Nikolov, Online Factorization for Online Discrepancy Minimization, p. 145	sawahney, TBD, p. 148	Christopher Draper, Moving PCG beyond LCGs, p. 224	
15:30-16:00	Akshita Gupta, Stochastic Gradient with Testing Functionals, p. 143		Silei Song, WoS-NN: Collaborating Walk-on-Spheres with Machine Learning to Solve Elliptic PDEs, p. 148	Yiming Xu, Hybrid least squares for learning functions from highly noisy data, p. 224	
16:00–16:30 18:00–20:30	Coffee Break, HH Lobby Conference Dinner, Bridg	geport Art Center, 1200 W.	35th Street		

Thu, Jul 31, 2025 - Morning

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08:30-17:30	Registration Desk Open,	нн горру						
09:00-10:00	HH Auditorium							
	Plenary Talk: Uros Seljak, UC Berkeley, Gradient-Based MCMC Sampling: Methods and Optimization							
	9 , 1	nair: Tim Hobbs						
10:00-10:30	Coffee Break, HH Lobby							
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge			
	Special Session QMC	Special Session	Special Session	Technical Session -	Technical Session - ML			
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	p. 75	and Related Sampling	models and estimators,	Chair: TBD	Chair: TBD			
	Chair: TBD	Algorithms, Part I p. 76	Part II p. 77					
		Chair: TBD	Chair: TBD					
10:30-11:00	Felix Bartel, Exact	Krishnakumar	Matteo Raviola,	Matyokub Bakoev, The	Frédéric Blondeel,			
10.00 11.00	discretization, tight	Balasubramanian,	Stochastic gradient	Stochastic Differential	Learning cooling			
	frames and recovery via	Finite-Particle	with least-squares	Equations of the	strategies in simulated			
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	p. 149	Stein Variational	control variates, p. 100	Option Pricing, p. 198	binary interactions,			
	p. 149	Gradient Descent,		Option Triemg, p. 198	p. 212			
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11:00-11:50	Mou Cai, L2-approximation:	Lihan Wang, Convergence rates of	Philipp Guth, A one-shot method for	Leon Wilkosz, Forward Propagation of Low	Du Ouyang, Accuracy of Discretely Sampled			
	using randomized	~		Discrepancy Through	Stochastic Policies in			
		kinetic Langevin	Bayesian optimal	McKean-Vlasov				
	lattice algorithms and	dynamics with weakly	experimental design,		Continuous-Time			
	QMC	confining potentials,	p. 156	Dynamics: From QMC	Reinforcement Learning			
	hyperinterpolation,	p. 153		to MLQMC, p. 199	, p. 213			
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11:30-12:00	Zhijian He,	Peter Whalley,	Sara Pérez-Vieites,	Vincent Zhang,	Wei Cai, Martingale			
	High-dimensional	Randomized Splitting	Langevin-based	Characterizing Efficacy	deep neural networks			
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	p. 151	p. 154		Expectation-based	controls in 10,000			
				Simulations on	dimensions, p. 214			
				Low-Volatility				
				American Common				
				Stocks, p. 200				
12:00-12:30	Frances Y. Kuo,	Xiaoou Cheng,		Hao Quan, Efficient	Yiqing Zhou,			
	Application of QMC to	Delocalization of Bias		Pricing for Variable	Minimizing Functions			
	Oncology, p. 151	in Unadjusted		Annuity via Simulation,	with Sparse Samples: A			
	30 / 1	Hamiltonian Monte		p. 201	Fast Interpolation			
		Carlo, p. 155			Approach, p. 215			
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Thu, Jul 31, 2025 - Afternoon

	Thu, Jul 31, 2025 – Atternoon								
12:30-14:00	Lunch Break, TBD								
14:00-15:00	HH Auditorium								
	Plenary Talk: Nicolas Chopin, Institut Polytechnique de Paris, Saddlepoint Monte Carlo and its application to exact ecological inference, p. 43 Chair: Bruno Tuffin								
15:00-15:30	Coffee Break, HH Lobby								
	HH Auditorium	HH Ballroom	PH Auditorium	WH Auditorium	HH Alumni Lounge				
	Special Session QMC	Special Session	Special Session	Technical Session -	Technical Session -				
	and Applications Part	Analysis of Langevin	Recent Advances in	Sampling	SDEs				
	IĮ p. 78	and Related Sampling	Stochastic Gradient	Chair: TBD	Chair: TBD				
	Chair: TBD	Algorithms, Part II	Descent p. 80						
		p. 79	Chair: TBD						
45 00 40 00		Chair: TBD							
15:30–16:00	Dirk Nuyens,	Molei Tao,	Jose Blanchet,	Kun-Lin Kuo,	Fabio Zoccolan,				
	Approximation of	Langevin-Based	Inference for Stochastic	Revisiting the Gibbs	Dynamical Low-Rank				
	multivariate periodic	Sampling under	Gradient Descent with	Sampler: A Conditional	Approximation for				
	functions, p. 158	Nonconvex Constraints,	Infinite Variance, p. 163	Modeling Perspective,	SDEs: an interacting				
		p. 160		p. 195	particle-system ROM, p. 206				
16:00-16:30	Ant Owen Dandaminad	Vifan Chan	Chana Han Phas	Casaba IIall	-				
10:00-10:30	Art Owen, Randomized QMC with one	Yifan Chen, Convergence of	Chang-Han Rhee, Exit-Time Analysis of	Sascha Holl, Concatenation of	Adrien Richou, A probabilistic Numerical				
	categorical variable,	Unadjusted Langevin in	Stochastic Gradient	Markov processes for	method for semi-linear				
	p. 158	High Dimensions:	Descent via Kesten's	Monte Carlo	elliptic Partial				
	p. 100	Delocalization of Bias,	Recursion, p. 164	Integration, p. 195	Differential Equations,				
		p. 161			p. 207				
16:30-17:00	Zexin Pan, QMC	Fuzhong Zhou, Entropy	Jing Dong, Stochastic	$Josephine\ Westermann,$	Anke Wiese, A				
	confidence intervals	methods for the	Gradient Descent with	Polynomial	Chen-Fliess series for				
	using quantiles of	delocalization of bias in	Adaptive Data, p. 164	approximation for	stochastic differential				
	randomized nets, p. 159	Langevin Monte Carlo,		efficient	equations driven by				
		p. 162		transport-based	Lévy processes, p. 207				
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17:00–17:30	Kosuke Suzuki,	Siddharth Mitra,	lovas, TBD, p. 165	Soumyadip Ghosh, Fast	Riccardo Saporiti,				
	Quasi-uniform	Convergence of		Approximate Matrix Inversion via MCMC	Comparing Probabilistic Load				
	quasi-Monte Carlo lattice point sets, p. 160	Φ-Divergence and Φ-Mutual Information		for Linear System	Forecasters: Stochastic				
	lattice point sets, p. 100	Along Langevin Markov		Solvers, p. 197	Differential Equations				
		Chains, p. 162		501vc15, p. 157	and Deep Learning,				
		Chams, p. 102			p. 208				
18:00-20:30	Steering Committee Meet	ting (by invitation), TBD			P. 200				
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	Fri , $\operatorname{Aug} 1$, 2025								
08:30-12:15	, <u> </u>								
	HH Auditorium Special Session Forward and Inverse Problems for Stochastic Reaction Networks p. 81 Chair: TBD	HH Ballroom Special Session Hardware or Software for (Quasi-)Monte Carlo Algorithms, Part II p. 82 Chair: TBD	PH Auditorium Technical Session - Simulation Chair: TBD	WH Auditorium Technical Session - Sampling Chair: TBD	HH Alumni Lounge Technical Session - Markov Chain Monte Carlo Chair: TBD				
09:00-09:30	Zhou Fang, Fixed-budget simulation method for growing cell populations, p. 165	Niklas Baumgarten, A High-performance Multi-level Monte Carlo Software for Full Field Estimates and Applications in Optimal Control, p. 169	Yashveer Kumar, Monte Carlo simulation approach to solve distributed order fractional mathematical model, p. 182	Nicola Branchini, Revisiting self-normalized importance sampling: new methods and diagnostics, p. 202	Reuben Cohn-Gordon, Gradient-based MCMC in high dimensions, p. 215				
09:30-10:00	Sophia Münker, Dimensionality Reduction for Efficient Rare Event Estimation, p. 166	Aleksei Sorokin, Fast Gaussian Processes, p. 170	Serena Fattori, Benchmarking the Geant4-DNA 'UHDR' Example for Monte Carlo Simulation of pH Effects on Radiolytic Species Yields Using a Mesoscopic Approach, p. 183	Daniel Yukimura, Quantitative results on sampling from quasi-stationary distributions, p. 203	Philip Schaer, Parallel Affine Transformation Tuning: Drastically Improving the Effectiveness of Slice Sampling, p. 216				
10:00-10:30	Maksim Chupin, Filtered Markovian Projection: Dimensionality Reduction in Filtering for Stochastic Reaction Networks, p. 167	Johannes Krotz, Hybrid Monte Carlo methods for kinetic transport, p. 171	Muhammad Noor ul Amin, Adaptive Max-EWMA Control Chart with SVR: Monte Carlo Simulation for Run Length Analysis, p. 184	Toon Ingelaere, Multilevel simulation of ensemble Kalman methods: interactions across levels, p. 204	Annabelle Carrell, Low-Rank Thinning, p. 217				
10:30-11:00	Muruhan Rathinam, State and parameter inference in stochastic reaction networks, p. 168	Joseph Farmer, Flow-Based Monte Carlo Transport Simulation, p. 172	Chi-Ok Hwang, First-passage-based Last-passage Algorithm for Charge Density on a Conducting Surface, p. 184	Amit Subrahmanya, Serial ensemble filtering with marginal coupling, p. 205	Hongmei Chi, Randomness in the quantum age: A Comparative Study of Classical and Quantum Random Number Generators, p. 218				
11:00-11:30	Coffee Break, HH Lobby								
11:30-12:30	HH Auditorium Planary Tally Verenika Ražková II of Chicago Al Romand Rayosian Informac v 45 Cheiry Art Owen								
12:30-12:45	Plenary Talk: Veronika Ročková, U of Chicago, AI-Powered Bayesian Inference, p. 45 Chair: Art Owen Closing Remarks by Fred Hickernell, HH Auditorium								
12.50-12.45	Closing Temarks by Fred Hickernen, IIII Auditorium								