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Fakultät für Naturwissenschaften, Fachbereich Physik

Announcement

Graduate Seminar on "Advanced Monte Carlo Methods"

PD Dr. Jürgen Stockburger

Content

Possible themes are:

1. Elementary Monte Carlo Methods
2. Metropolis-Hastings Algorithm
3. Random Number Generators
4. Hamiltonian Monte Carlo Method
5. Multicanonical Monte Carlo Method
6. Auxiliary-Variable Monte Carlo Method (M.)
7. Quantum Monte Carlo Method (M.)
8. Monte Carlo Methods in Finance

Prerequisites

No specific prerequisite as the topic will be based on the level of knowledge of the students.

Additional Information

4 ECTS credits

Lecturer

PD Dr. Jürgen Stockburger, Institute of Complex Quantum Systems