

Sparse Grid Quadrature In High Dimensions With Applications In Finance And Insurance (Lecture Notes In Computational Science And Engineering) By Markus Holtz

By Markus Holtz

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This website offers three options to use quadrature on sparse grids: Matlab code; Stata code ; (1) the code runs much faster with high dim and/or acc and (2)

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Then the univariate quadrature point sets are extended to form a multi-dimensional grid using the sparse-grid for high dimensional sparse-grid-quadrature

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2 AKIL NARAYAN AND JOHN D. JAKEMAN The desired characteristics in choosing a composite univariate rule for input into the sparse grid include: efficiency { high

a novel nonlinear filter named Sparse-grid Quadrature for moderately high of sparse-grid points using the Gauss quadrature has been

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