

Contents

<i>Preface</i>	vii
<i>Acknowledgements</i>	ix
1. Introduction	1
2. Basic Results of Monte Carlo Integration	11
2.1 Convergence and Error Analysis of Monte Carlo Methods	11
2.2 Integral Evaluation	13
2.2.1 Plain (Crude) Monte Carlo Algorithm	13
2.2.2 Geometric Monte Carlo Algorithm	14
2.2.3 Computational Complexity of Monte Carlo Algorithms	15
2.3 Monte Carlo Methods with Reduced Error	16
2.3.1 Separation of Principal Part	16
2.3.2 Integration on a Subdomain	17
2.3.3 Symmetrization of the Integrand	18
2.3.4 Importance Sampling Algorithm	20
2.3.5 Weight Functions Approach	21
2.4 Superconvergent Monte Carlo Algorithms	22
2.4.1 Error Analysis	23
2.4.2 A Simple Example	26
2.5 Adaptive Monte Carlo Algorithms for Practical Computations	29
2.5.1 Superconvergent Adaptive Monte Carlo Algorithm and Error Estimates	30

2.5.2	Implementation of Adaptive Monte Carlo Algorithms. Numerical Tests	34
2.5.3	Discussion	37
2.6	Random Interpolation Quadratures	39
2.7	Some Basic Facts about Quasi-Monte Carlo Methods . . .	43
2.8	Exercises	46
3.	Optimal Monte Carlo Method for Multidimensional Integrals of Smooth Functions	49
3.1	Introduction	49
3.2	Description of the Method and Theoretical Estimates . .	52
3.3	Estimates of the Computational Complexity	55
3.4	Numerical Tests	60
3.5	Concluding Remarks	63
4.	Iterative Monte Carlo Methods for Linear Equations	67
4.1	Iterative Monte Carlo Algorithms	68
4.2	Solving Linear Systems and Matrix Inversion	74
4.3	Convergence and Mapping	77
4.4	A Highly Convergent Algorithm for Systems of Linear Algebraic Equations	81
4.5	Balancing of Errors	84
4.6	Estimators	86
4.7	A Refined Iterative Monte Carlo Approach for Linear Systems and Matrix Inversion Problem	88
4.7.1	Formulation of the Problem	88
4.7.2	Refined Iterative Monte Carlo Algorithms	89
4.7.3	Discussion of the Numerical Results	94
4.7.4	Conclusion	99
5.	Markov Chain Monte Carlo Methods for Eigenvalue Problems	101
5.1	Formulation of the Problems	103
5.1.1	Bilinear Form of Matrix Powers	104
5.1.2	Eigenvalues of Matrices	104
5.2	Almost Optimal Markov Chain Monte Carlo	106
5.2.1	MC Algorithm for Computing Bilinear Forms of Matrix Powers $(v, A^k h)$	107

5.2.2	MC Algorithm for Computing Extremal Eigenvalues	109
5.2.3	Robust MC Algorithms	111
5.2.4	Interpolation MC Algorithms	112
5.3	Computational Complexity	115
5.3.1	Method for Choosing the Number of Iterations k	116
5.3.2	Method for Choosing the Number of Chains	117
5.4	Applicability and Acceleration Analysis	118
5.5	Conclusion	131
6.	Monte Carlo Methods for Boundary-Value Problems (BVP)	133
6.1	BVP for Elliptic Equations	133
6.2	Grid Monte Carlo Algorithm	134
6.3	Grid-Free Monte Carlo Algorithms	135
6.3.1	Local Integral Representation	136
6.3.2	Monte Carlo Algorithms	144
6.3.3	Parallel Implementation of the Grid-Free Algorithm and Numerical Results	154
6.3.4	Concluding Remarks	159
7.	Superconvergent Monte Carlo for Density Function Simulation by B-Splines	161
7.1	Problem Formulation	162
7.2	The Methods	163
7.3	Error Balancing	169
7.4	Concluding Remarks	170
8.	Solving Non-Linear Equations	171
8.1	Formulation of the Problems	171
8.2	A Monte Carlo Method for Solving Non-linear Integral Equations of Fredholm Type	173
8.3	An Efficient Algorithm	179
8.4	Numerical Examples	191
9.	Algorithmic Efficiency for Different Computer Models	195
9.1	Parallel Efficiency Criterion	195

9.2	Markov Chain Algorithms for Linear Algebra Problems	197
9.3	Algorithms for Boundary Value Problems	204
9.3.1	Algorithm \mathcal{A} (Grid Algorithm)	205
9.3.2	Algorithm \mathcal{B} (Random Jumps on Mesh Points Algorithm)	208
9.3.3	Algorithm \mathcal{C} (Grid-Free Algorithm)	211
9.3.4	Discussion	213
9.3.5	Vector Monte Carlo Algorithms	214
10.	Applications for Transport Modeling in Semiconductors and Nanowires	219
10.1	The Boltzmann Transport	219
10.1.1	Numerical Monte Carlo Approach	222
10.1.2	Convergency Proof	224
10.1.3	Error Analysis and Algorithmic Complexity	225
10.2	The Quantum Kinetic Equation	227
10.2.1	Physical Aspects	230
10.2.2	The Monte Carlo Algorithm	233
10.2.3	Monte Carlo Solution	234
10.3	The Wigner Quantum-Transport Equation	237
10.3.1	The Integral Form of the Wigner Equation	242
10.3.2	The Monte Carlo Algorithm	243
10.3.3	The Neumann Series Convergency	245
10.4	A Grid Computing Application to Modeling of Carrier Transport in Nanowires	247
10.4.1	Physical Model	247
10.4.2	The Monte Carlo Method	249
10.4.3	Grid Implementation and Numerical Results	251
10.5	Conclusion	254
Appendix A	Jumps on Mesh Octahedra Monte Carlo	257
Appendix B	Performance Analysis for Different Monte Carlo Algorithms	263
Appendix C	Sample Answers of Exercises	265
Appendix D	Symbol Table	273

<i>Bibliography</i>	275
<i>Subject Index</i>	285
<i>Author Index</i>	289