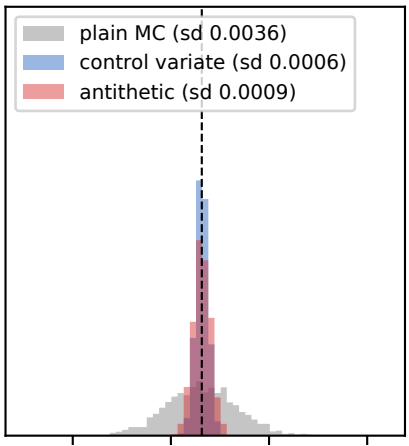
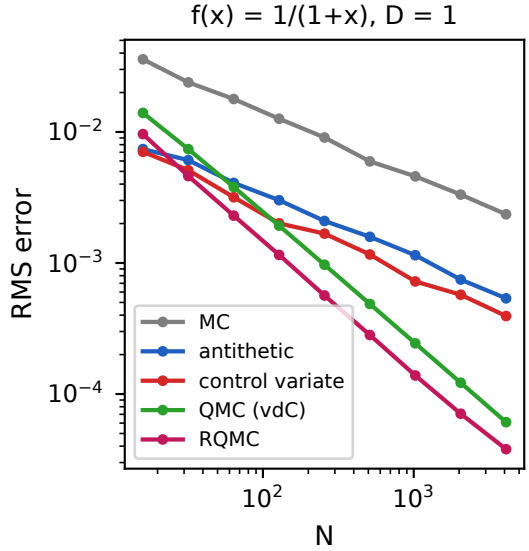
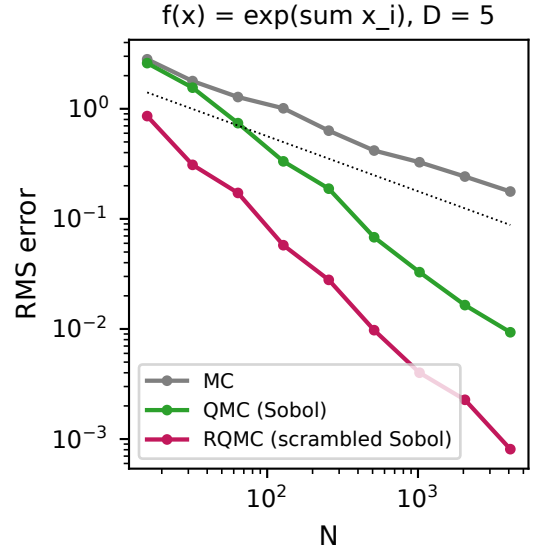

plain MC (sd 0.0036)
control variate (sd 0.0006)
antithetic (sd 0.0009)
0.68
0.69
0.70
0.71
estimate of ln 2 (S = 1500)


f(x) = 1/(1+x), D = 1
RMS error
10^{-2}
10^{-3}
10^{-4}
MC
antithetic
control variate
QMC (vdC)
RQMC
10^{2}
10^{3}
N


f(x) = exp(sum x_i), D = 5
RMS error
10^{0}
10^{-1}
10^{-2}
10^{-3}
MC
QMC (Sobol)
RQMC (scrambled Sobol)
10^{2}
10^{3}
N