



*Institute of Mathematical Research  
Department of Mathematics*

# Number Theory Seminar

## Discrete Time Simulation of Sequence of Independent Wiener Processes

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### **Abstract**

As an application of the pseudorandom vector construction, we describe an algorithm for the construction, of discrete time simulation of uniformly distributed sample path sequence, of a sequence of independent standard Wiener processes (uniform distribution with respect to discrete time simulation of Wiener measure). This has application to the numerical evaluation of Feynman-Kac formulas.

Date:	January 6, 2023 (Friday)
Time:	3:00 - 4:00pm
Venue:	Room 210, Run Run Shaw Bldg., HKU

*All are welcome*