

# Contents

<b>On Exact Simulation Algorithms for Some Distributions Related to Brownian Motion and Brownian Meanders</b> .....	1
Luc Devroye	
<b>A Review on Regression-based Monte Carlo Methods for Pricing American Options</b> .....	37
Michael Kohler	
<b>Binomial Trees in Option Pricing—History, Practical Applications and Recent Developments</b> .....	59
Ralf Korn and Stefanie Müller	
<b>Uncertainty in Gaussian Process Interpolation</b> .....	79
Hilke Kracker, Björn Bornkamp, Sonja Kuhnt, Ursula Gather, and Katja Ickstadt	
<b>On the Inversive Pseudorandom Number Generator</b> .....	103
Wilfried Meidl and Alev Topuzoğlu	
<b>Strong and Weak Approximation Methods for Stochastic Differential Equations—Some Recent Developments</b> .....	127
Andreas Rößler	
<b>On Robust Gaussian Graphical Modeling</b> .....	155
Daniel Vogel and Roland Fried	
<b>Strong Laws of Large Numbers and Nonparametric Estimation</b> .....	183
Harro Walk	
<b>Institute of Applied Mathematics at Middle East Technical University, Ankara (Panel Discussion Contribution)</b> .....	215
Bülent Karasözen	

**Financial Mathematics: Between Stochastic Differential Equations  
and Financial Crisis (Panel Discussion Contribution) . . . . . 223**  
Ralf Korn

**Computational Science and Engineering Education Programs  
in Germany (Panel Discussion Contribution) . . . . . 229**  
Michael Schäfer