

Constructing good embedded lattice sequences with millions of points

Ronald Cools^a, Frances Y. Kuo^b, Dirk Nuyens^c, and Ian H. Sloan^d

^aDepartment of Computer Science, K. U. Leuven, Belgium

^b^dSchool of Mathematics, University of New South Wales, Sydney, Australia

Lattice rules are a family of equal-weight cubature formulas for approximating high-dimensional integrals. By now it is well established that good generating vectors for lattice rules having n points can be constructed component-by-component for integrands belonging to certain function spaces. However, though the lattice rules constructed this way are extensible in dimension, they are not extensible in n , in the sense that changing n means the generating vector would need to be constructed anew. In this talk I will start with a review of recent advances in this research area and then introduce a new algorithm for constructing good generating vectors for embedded lattice sequences. Our generating vectors can be used with n ranging from roughly a thousand to a million!