Obtaining $O(N^{-2+\varepsilon})$ Convergence for Quadrature Rules Based on Digital Nets

L.L. Cristea\textsuperscript{a}, J. Dick\textsuperscript{b}, G. Leobacher\textsuperscript{a}, and F. Pillichshammer\textsuperscript{a}

\textsuperscript{a} Institut für Finanzmathematik, Universität Linz, Altenbergerstraße 69, A-4040 Linz, Austria
\textsuperscript{b} School of Mathematics, University of New South Wales, Sydney 2052, Australia

In this talk we investigate multivariate integration in reproducing kernel Sobolev spaces for which the second partial derivatives are square integrable. As quadrature points for our quasi-Monte Carlo algorithm we use digital $(t,m,s)$-nets over $\mathbb{Z}_2$ which are randomly digitally shifted and then folded using the baker’s transformation. For this QMC algorithm we show that the root mean square worst-case error converges with order $2^{m(-2+\varepsilon)}$ for any $\varepsilon > 0$, where $2^m$ is the number of points. A similar result holds for lattice rules as shown by Hickernell.