

## ON SIMULATION OF CONSTANTS FROM THE THEORY OF GAUSSIAN PROCESSES

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Although the understanding of Gaussian processes and fields has advanced steadily over the past decades, a variety of results related to extremes (tail asymptotics, extreme value theorems, laws of iterated logarithm) are only ‘explicit’ up to constants known as Pickands’ constants. These constants have remained so elusive that even a reliable simulation algorithm has remained outside the scope of current methodology. In this talk, I will describe an approach that resolves this open problem. I will also stress the significance of the approach for other simulation problems, which is ongoing work with R. Birge.