

数学与系统科学研究院  
计算数学所学术报告

报告人: **Dr. YANG Xiu**

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报告题目:

**Topics on sparsity-based uncertainty  
quantification**

邀请人: 张硕 博士

报告时间: 2015 年 12 月 15 日(周二)

上午 10:00~11:00

报告地点: 科技综合楼三层  
311 小报告厅

## Abstract:

Sparsity based uncertainty quantification method attracts many attentions in recent years. The capability of obtaining accurate global approximation, e.g., generalized polynomial chaos, with a few sampling points makes this method suitable for complex systems with sparse representation. Various improvements including better sampling strategy, adaptive basis selection, sparsity enhancing techniques have been proposed in recent years. We will discuss results in several recent papers to investigate how the sparsity-based method helps to quantify uncertainties.

欢迎大家参加！