数学与系统科学研究院

计算数学所定期学术报告

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报告题目：

Stochastic collocation methods on unstructured grids: applications to Uncertainty Quantification

报告时间：**2014 年 12 月 4 日（周四 ）**

下午 16：00~17：00

报告地点： 数学院思源楼一层

报告厅

Abstract：

In this talk, we consider the multivariate stochastic collocation methods on unstructured grids. The motivation for such a study is the applications in parametric Uncertainty Quantification. We shall give a general framework of stochastic collocation methods, which include approaches such as compressed sampling, discrete least-squares, and interpolation. Particular attention will be then given to the discrete least-squares approach, and recent developments will be introduced.

欢迎大家参加！