Seminar 2021

Math

Quasi-Monte Carlo approximation for elliptic PDEs with random diffusion coefficients and applications

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ZOOM강의

Abstract: In this talk I will provide a survey of recent research efforts on the application of QMC methods to elliptic partial diff erential equations (PDEs) with random diffusion coefficients. Su ch PDE problems occur in the area of uncertainty quantification . In recent years many papers have been written on this topic, u sing a variety of methods. We will consider and contrasts differ ent models for the randomness (uniform versus lognormal) and different algorithms (single-level versus multi-level, first order versus higher order, deterministic versus randomized) in a unifie d view.

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