数学与系统科学研究院

计算数学所学术报告

报告人： 郭玲

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报告题目：

Stochastic Collocation Methods via Compressive Sampling And Its Applications in UQ

邀请人： 周涛 博士

报告时间： **2016** 年 **6** 月 **21** 日（周二）

上午 **10:40-11:20**

报告地点： 数学院南楼二层

202 会议室

Abstract：

Stochastic computation has received intensive attention in recent years, due to the pressing need to conduct uncertainty quantification (UQ) in practical computing. In this talk, we will first give a brief review of the stochastic collocation method via compressive sampling. Then we focus on collocation algorithmsusing randomized quadratures. Gradient-enhanced L1-minimization is also considered. Numerical results suggest that including derivative informationcan accelerate the recovery of the PCE coefficients.

欢迎大家参加！