数学与系统科学研究院

计算数学所学术报告

报告人： **Prof. Tiangang Cui**

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报告题目：

Subspace Acceleration for Large-Scale Bayesian Inverse Problems

邀请人： 周涛 副研究员

报告时间：2018 年 7 月 3 日（周二）

下午 15:00-16:00

报告地点： 科技综合楼三层

311 报告厅

Abstract：

Algorithmic scalability to high-dimensional models is one of the central challenges in solving large-scale Bayesian inverse problems. By exploiting the interaction among various information sources and model structures, we will present a set of certified dimension reduction methods for identifying the intrinsic dimensionality of inverse problems. The resulting reduced dimensional subspaces offer new insights into the acceleration of classical Bayesian inference algorithms for solving inverse problems. We will discuss some old and new algorithms that can be significantly accelerated by the reduced dimensional subspaces.

欢迎大家参加！