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JOHANNES KEPLER
UNIVERSITÄT LINZ

Einladung

zum Vortrag im Rahmen des **SFB Colloquiums** (Standort Linz), mit dem Titel

Numerical methods for partial differential equations with random coefficients

VORTRAGENDER: **Josef Dick**, University of New South Wales

DATUM: Montag, 18. März 2019

ZEIT: 13:45 Uhr

ORT: Science Park 2, SP2 416-1, JKU Linz

Abstract: Mathematical models often contain uncertainty in parameters and measurements. In this talk we focus on partial differential equations where some parameters are modeled by random variables. The main example comes for the diffusion equation where the diffusion parameters is modeled as a random field which randomly fluctuates around a given mean. We discuss recent progress on numerical methods in quantifying this uncertainty.

Das **SFB Colloquium** wird vom **FWF Special Research Program (SFB) Quasi-Monte Carlo Methods: Theory and Application** unterstützt