Institut f. Analysis und Zahlentheorie

Zahlentheoretisches Kolloquium

Freitag, 15. 3. 2019, 14:00 c.t.

Seminarraum Analysis-Zahlentheorie (NT02008), Kopernikusgasse 24/II

Numerical methods for partial differential equations with random coefficients

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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.

R. Tichy