SFB Colloquium Series

It is a pleasure to announce a guest lecture with the title

∞-Variate Integration

SPEAKER: **Greg W. Wasilkowski**, University of Kentucky, USA
TIME: Thursday, 1. Dezember 2016, 14:45-15:30
LOCATION: JKU, Science Park, SP2 416-2

We discuss recent results on efficient numerical approximation of integrals with infinitely many variables. For functions from weighted tensor product spaces, we show that the truncation and superposition dimensions are very small under modest error demands. We also present a new and efficient Multivariate Decomposition Method that is almost as efficient as quadratures for univariate problems.

The lecture will be followed by a general discussion.