

Scientific Computing



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CBC Talk on Adaptive Implementation of Probabilistic Collocation Methods - September 7, 2011

PhD student Jonathan Feinberg from the Computational Geoscience group at Simula will give a talk on adaptive implementation of probabilistic collocation methods at 14:00 on the 7th of September in Bakrommet@Simula.

Total number of participants: 8
 Total number of guests outside of CBC: 0
 Number of different nationalities represented: 8
 Total number of speakers: 1
 Total number of talks: 1

Probabilistic collocation is a technique much like Monte Carlo simulation (MCS) in that it tries to address the underlying model uncertainty using model evaluation and known random input. The technique is based on polynomial chaos expansion, approximate the random properties of a model and will in most cases use a fraction of samples compared to MCS at the same accuracy. The talk will introduce the topic, explore challenges and show some recent advancement.

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|------------------------------|--|
| What | ▪ Talk |
| When | Sep 07, 2011 from 02:00 PM to 03:00 PM |
| Where | Bakrommet @ Simula |
| Contact Name | Jonathan Feinberg |
| Attendees | Aymen Said Jonathan Feinberg Lyuda Vynnytska Omar Al-Khayat Stuart Clark Tor Gillberg Wenjie Wei Xing Cai |
| Add event to calendar |  vCal  iCal |