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Einladung

zu einem Gastvortrag

Vortragstitel: Approximation of Gaussian random fields
Vortragender: Tony Shardlow
(United Kingdom)
Zeit: Dienstag, 04.12.2012, 14.30 Uhr
Ort: Universität Linz, S3 005 (Science Park 3)

Abstract:

With the growing importance of stochastic PDEs, there is much interest in random fields generators. We look at random field generators through the eyes of a numerical analyst. The most well known generators give approximate realisations to a large class of Gaussian random fields. We will analyse the errors and give rates of convergence for several well known (e.g., circulant embedding, turning bands, quadrature, KL) methods.