Institute of Geonics, Czech Academy of Sciences

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Studentská 1768, Ostrava-Poruba

ÚGN

INVITATION TO THE LECTURE

OCTOBER 30, 2019   13:00   ROOM 213

INTRODUCTION TO THE STOCHASTIC GALERKIN APPROACH FOR THE SOLUTION OF PDES WITH PARAMETERS OR UNCERTAINTIES

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This talk focuses on the basics needed for the understanding of the stochastic Galerkin (SG) approach. This includes a brief revision of the probability theory, an overview of the suitable problems, a summary of the discretization choice and assembly of the discretized problem. The rest of the talk outlines some main techniques for the solutions of the resulting SG systems.