



# EPSRC Symposium Workshop on NASPDE'12 (Numerical Analysis of Stochastic PDEs)

11-12 June 2012

All lectures to be held in Room MS.03, Zeeman Building

## PROGRAMME

### Monday 11th June (MiR@W)

09.00-09:30 Registration in Room B1.37

09.30-10:15 **E. Suli** (Oxford)

*Greedy approximation of high-dimensional Ornstein-Uhlenbeck operators*

10.20-11:00 Coffee in the Mathematics Institute Common Room

11.00-11:45 **D. Vvedensky** (Imperial)

*TITLE TBC*

11.50-12:35 **F. Kuo** (Sydney)

*Liberating the dimension - quasi Monte Carlo methods for high dimensional integration*

12.40-14:00 Lunch in the Mathematics Institute Common Room

14.00-14:45 **R. Ghanem** (USC)

*Focus on objectives resolves the curse of dimensionality*

14.50-15:15 **C. Gittelsohn** (Purdue)

*Multilevel and/or high-order stochastic Galerkin approximation*

15.20-15:45 **E. Ullmann** (Bath)

*Multilevel Monte Carlo methods for groundwater flow problems in random media*

15.50-16:30 Tea in the Mathematics Institute Common Room

16:30-17:10 **M. Mascagni** (Florida State)

*Novel stochastic methods in biochemical electrostatics*

### Tuesday 12th June

09.30-10:15 **A. Debussche** (ENS-Cachan) *Theoretical and numerical aspects of the nonlinear*

*Schrodinger equation with white noise dispersion*

10.20-11:00 Coffee in the Mathematics Institute Common Room

11.00-11:25 **R. Scheichl** (Bath)

*Randomising the time horizon in multilevel MC simulations of Levy processes*

11:30-11:55 **K. Law** (Warwick)

*Accurate filtering of the Navier-Stokes equation*

12:00-12:25 **A. Bespalov** (Manchester)

*Stochastic Galerkin finite element methods for saddle point problems with random data*

12.30-14:00 Lunch in the Mathematics Institute Common Room

14.00-14:45 **D. Crisan** (Imperial)

*Particle methods for stochastic partial differential equations*

14.50-15:15 **E. Buckwar**

(Johannes Kepler University Linz)

*Stability issues for numerical methods for SDEs*

15.20-15:45 **O. Lakkis** (Sussex)

*Maximum-norm strong approximation rates for noisy reaction-diffusion equations*

15.50-16:30 Tea in the Mathematics Institute Common Room

16:30-17:10 **M. Hairer** (Warwick)

*Approximations to stochastic PDEs of Burgers type*

This meeting is supported by  
MiR@W, EPSRC and the  
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For further information on this and other events see:

[go.warwick.ac.uk/mathsevents](http://go.warwick.ac.uk/mathsevents)

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