At A Glance

SIAM Conference on

UNCERTAINTY QUANTIFICATION

April 5-8, 2016

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Lausanne, Switzerland

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UQ16 Program–at-a-Glance

A Quick Guide to the 2016 SIAM Conference on Uncertainty Quantification

Monday, April 4

3:00 PM - 6:00 PM
Registration
"Campus" Area, 1st Floor

Tuesday, April 5

7:00 AM - 6:40 PM
Registration
"Campus" Area, 1st Floor

8:20 AM - 8:35 AM
Opening Remarks and Welcome Address by Andreas Mortensen, EPFL, Vice Provost for Research
Auditorium A

8:35 AM - 9:20 AM
IP1 Prediction, State Estimation, and Uncertainty Quantification for Complex Turbulent Systems
Andrew Majda, Courant Institute of Mathematical Sciences, New York University, USA
Auditorium A

9:25 AM - 10:10 AM
IP2 Sparse Grid Methods in Uncertainty Quantification
Michael Griebel, Institut für Numerische Simulation, Universität Bonn and Fraunhofer-Institut für Algorithmen und Wissenschaftlich, Germany
Auditorium A

10:10 AM - 10:40 AM
Coffee Break
"Campus" Area, 1st Floor

10:40 AM - 12:40 PM
Concurrent Sessions
MT1 Computer Model Emulators and Rare Event Simulations
Auditorium A
MS1 Matrix Approximation Methods for Large-scale Problems in Data Analysis
Garden 1A
MS2 Uncertainty Quantification for Climate Modeling - Part I of III
Garden 1B
MS3 Uncertainty Quantification for Hyperbolic and Kinetic Equations - Part I of II
Garden 1C
MS4 Some Recent Advances for Designs Of Experiments
Garden 2A
MS5 Large-Scale PDE-constrained Bayesian Inverse Problems - Part I of III
Garden 2B
MS6 Uncertainty Quantification for Direct and Inverse Problems in Biomedical Applications - Part I of III
Garden 2C
MS7 Inverse Problems and Uncertainty Quantification - Part I of II
Garden 3A
MS8 UQ in Turbulence Modelling - Part I of III
Garden 3B

Tuesday, April 5

MS9 Data Assimilation and Uncertainty Quantification - Part I of II
Garden 3C
MS10 Inverse Problems and Uncertainty Quantification in Subsurface Applications - Part I of II
Garden 4A
MS11 Advances in Statistical Design and Scalable Polynomial Approximation of Stochastic Systems - Part I of II
Garden 4B
MS12 Theoretical and Computational Advances in Collocation Approximations for High-Dimensional Problems - Part I of II
Garden 4C
MS13 Reduced Order Modelling for UQ PDEs Problems: Optimization, Control, Data Assimilation - Part I of II
Garden 5A
MS14 Fast Solvers and Efficient Linear Algebra for Parameter-dependent PDEs - Part I of II
Garden 5B
MS15 PDE Constrained Optimization with Uncertain Data - Part I of II
Garden 5C

12:40 PM - 2:10 PM
Lunch Break
Attendees on their own

2:10 PM - 4:10 PM
Concurrent Sessions
MT2 The Worst Case Approach to Uncertainty Quantification
Auditorium A
MS16 Computational Challenges for Gaussian Processes
Garden 1A
MS17 Uncertainty Quantification for Climate Modeling - Part II of III
Garden 1B
MS18 Uncertainty Quantification for Hyperbolic and Kinetic Equations - Part II of II
Garden 1C
MS19 Sequential Design of Computer Experiments
Garden 2A
MS20 Large-Scale PDE-constrained Bayesian Inverse Problems - Part II of III
Garden 2B
MS21 Uncertainty Quantification for Direct and Inverse Problems in Biomedical Applications - Part II of III
Garden 2C
MS22 Inverse Problems and Uncertainty Quantification - Part II of II
Garden 3A
MS23 UQ in Turbulence Modelling - Part II of III
Garden 3B

Tuesday, April 5

MS24 Data Assimilation and Uncertainty Quantification - Part II of II
Garden 3C
MS25 Inverse Problems and Uncertainty Quantification in Subsurface Applications - Part II of II
Garden 4A
MS26 Advances in Statistical Design and Scalable Polynomial Approximation of Stochastic Systems - Part II of II
Garden 4B
MS27 Theoretical and Computational Advances in Collocation Approximations for High-Dimensional Problems - Part II of II
Garden 4C
MS28 Reduced Order Modelling for UQ PDEs Problems: Optimization, Control, Data Assimilation - Part II of II
Garden 5A
MS29 Fast Solvers and Efficient Linear Algebra for Parameter-dependent PDEs - Part II of II
Garden 5B
MS30 PDE Constrained Optimization with Uncertain Data - Part II of II
Garden 5C

4:10 PM - 4:30 PM
Coffee Break
"Campus" Area, 1st Floor

4:30 PM - 5:50 PM
Concurrent Sessions
CP1 Solving Intrusive Polynomial Chaos Problems
Garden 1A
CP2 UQ in Life Science
Garden 1B
CP3 Surrogate Models
Garden 1C
CP4 Cross Validation and Computer Experimental Design – SESSION CANCELLED
CP5 Sensitivity Analysis
Garden 2B
CP6 Sampling and Bayesian Inference
Garden 2C
CP7 Generalized Polynomial Chaos
Garden 3A
CP8 Inverse Problems and Confidence Bounds
Garden 3B
CP9 Inverse Problems and UQ in Electromagnetics
Garden 3C
CP10 UQ in Applications
Garden 4A
CP11 UQ in Electronic Applications
Garden 4B
CP12 Kriging, Stochastic Methods and Data Analysis
Garden 4C

Tuesday, April 5

CP13 UQ and Optimization Methods in Material Science
Garden 5A
CP14 UQ in Fluid Applications
Garden 5B
CP15 UQ in Environment, Smart Grids, Economics
Garden 5C

5:55 PM - 6:40 PM
Poster Blitz
Auditorium A

6:40 PM - 8:00 PM
PP1 Poster Session and Welcome Reception
PP101 Minisymposterium: Active Subspaces
PP102 Minisymposterium: UQ Software for Science and Engineering Practitioners
"Campus" Area, 1st Floor

Wednesday, April 6

7:30 AM - 6:40 PM
Registration
"Campus" Area, 1st Floor

8:35 AM - 10:35 AM
Concurrent Sessions
MT3 High Dimensional Approximation of Parametric PDE's
Auditorium A
MS31 Low Rank and Sparse Structure in Large-scale Bayesian Computation - Part I of III
Garden 1A
MS32 Uncertainty Quantification for Climate Modeling - Part III of III
Garden 1B
MS33 Computational Uncertainty Quantification of Hyperbolic Problems - Part I of II
Garden 1C
MS34 Advances in Computationally Intensive Inference - Part I of III
Garden 2A
MS35 Large-Scale PDE-constrained Bayesian Inverse Problems - Part III of III
Garden 2B
MS36 Uncertainty Quantification for Direct and Inverse Problems in Biomedical Applications - Part III of III
Garden 2C
MS37 Analysis and Uncertainty Quantification of Spatio-temporal Data - Part I of III
Garden 3A
MS38 UQ in Turbulence Modelling - Part III of III
Garden 3B
MS39 Variability and Reliability in Electronic Engineering Applications
Garden 3C

Wednesday, April 6

MS40 Uncertainty Quantification in Subsurface Environments - Part I of III
Garden 4A
MS41 Software for UQ - Part I of III
Garden 4B
MS42 Sparse Techniques for High-dimensional UQ Problems and Applications - Part I of III
Garden 4C
MS43 PDF Methods for Uncertainty Quantification
Garden 5A
MS44 The Interplay of Dynamical Systems, Control Theory, and Uncertainty Quantification
Garden 5B
MS45 UQ and Numerical Methods for Stochastic (P)DEs
Garden 5C

10:35 AM - 11:05 AM
Coffee Break
"Campus" Area, 1st Floor

11:05 AM - 11:50 AM
IP3 Covariance Functions for Space-time Processes and Computer Experiments: Some Commonalities and Some Differences
Michael Stein, University of Chicago, USA
Auditorium A

Key to abbreviations and symbols

	=	Business Meeting
	=	Coffee Break
	=	Poster Session
	=	Refreshments Served
IP	=	Invited Plenary Speaker
CP	=	Contributed Presentation
MS	=	Minisymposium
*	=	Extended Session

Wednesday, April 6

11:55 AM - 12:40 PM

IP4 Reduction of Epistemic Uncertainty in Multifidelity Simulation-Based Multidisciplinary Design
Wei Chen, Northwestern University, USA
Auditorium A

12:40 PM - 2:10 PM

Lunch Break
Attendees on their own

2:10 PM - 4:10 PM

Concurrent Sessions

MT4 Particle and Ensemble Kalman Filters for Data Assimilation and Time Series Analysis
Auditorium A

MS46 Low Rank and Sparse Structure in Large-scale Bayesian Computation - Part II of III
Garden 1A

MS47 Bayesian Inverse Problems Beyond the 'Conventional' Setting - Part I of II
Garden 1B

MS48 Computational Uncertainty Quantification of Hyperbolic Problems - Part II of II
Garden 1C

MS49 Advances in Computationally Intensive Inference - Part II of III
Garden 2A

MS50 Quantifying and Accounting for Uncertainties in Large Scale (Atmospheric and Oceanic) Models - Part I of II
Garden 2B

MS51 Bayesian Inversion and Low-rank Approximation - Part I of II
Garden 2C

MS52 Analysis and Uncertainty Quantification of Spatio-temporal Data - Part II of III
Garden 3A

MS53 Uncertainty Management for Robust Industrial Design in Aeronautics - Part I of II
Garden 3B

MS54 Uncertainty Quantification of Systems Exhibiting Intermittent Dynamics - Part I of II
Garden 3C

MS55 Uncertainty Quantification in Subsurface Environments - Part II of III
Garden 4A

MS56 Software for UQ - Part II of III
Garden 4B

MS57 Sparse Techniques for High-dimensional UQ Problems and Applications - Part II of III
Garden 4C

MS58 Scalable Multi-fidelity Methods in Uncertainty Quantification - Part I of II
Garden 5A

MS59 Theory and Simulation of Failure Probabilities and Rare Events - Part I of II
Garden 5B

MS60 Analysis and Algorithms for High and Infinite Dimensional Problems - Part I of III
Garden 5C

Wednesday, April 6

4:10 PM - 4:40 PM

Coffee Break
"Campus" Area, 1st Floor

4:40 PM - 6:40 PM

Concurrent Sessions

MS61 Visualization in Computer Experiments
Auditorium A

MS62 Low Rank and Sparse Structure in Large-scale Bayesian Computation - Part III of III
Garden 1A

MS63 Bayesian Inverse Problems Beyond the 'Conventional' Setting - Part II of II
Garden 1B

MS64 Data Driven Dynamical Systems - Part I of II
Garden 1C

MS65 Advances in Computationally Intensive Inference - Part III of III
Garden 2A

MS66 Quantifying and Accounting for Uncertainties in Large Scale (Atmospheric and Oceanic) Models - Part II of II
Garden 2B

***MS67** Bayesian Inversion and Low-rank Approximation - Part II of II
Garden 2C

MS68 Analysis and Uncertainty Quantification of Spatio-temporal Data - Part III of III
Garden 3A

MS69 Uncertainty Management for Robust Industrial Design in Aeronautics - Part II of II
Garden 3B

***MS70** Uncertainty Quantification of Systems Exhibiting Intermittent Dynamics - Part II of II
Garden 3C

MS71 Uncertainty Quantification in Subsurface Environments - Part III of III
Garden 4A

MS72 Software for UQ - Part III of III
Garden 4B

MS73 Sparse Techniques for High-dimensional UQ Problems and Applications - Part III of III
Garden 4C

MS74 Scalable Multi-fidelity Methods in Uncertainty Quantification - Part II of II
Garden 5A

MS75 Theory and Simulation of Failure Probabilities and Rare Events - Part II of II
Garden 5B

MS76 Analysis and Algorithms for High and Infinite Dimensional Problems - Part II of III
Garden 5C

7:15 PM - 8:00 PM

SIAG/UQ Business Meeting
Auditorium A

Thursday, April 7

7:30 AM - 6:40 PM

Registration
"Campus" Area, 1st Floor

8:35 AM - 10:35 AM

Concurrent Sessions

MT5 Introduction to Quasi-Monte Carlo Methods -- with Application to PDEs with Random Coefficients
Auditorium A

MS77 Characterizing the Effects of Data Variability and Uncertainty on Simulation Based Geophysical Hazards Analyses - Part I of III
Garden 1A

MS78 Inverse Problems Meet Big Data
Garden 1B

MS79 Data Driven Dynamical Systems - Part II of II
Garden 1C

MS80 Design of Computer Experiments and Sequential Strategies with Gaussian Process Models - Part I of III
Garden 2A

MS81 Perspectives on Model-informed Data Assimilation - Part I of II
Garden 2B

MS82 Low-rank and Sparse Tensor Methods for Uncertainty Quantification
Garden 2C

MS83 Advances in Sampling Methods for Bayesian Inverse Problems - Part I of III
Garden 3A

MS84 Uncertainty Quantification for Complex Physical Models - Part I of III
Garden 3B

MS85 Uncertainty Quantification and Inversion of Multiphysics and Multiscale Problems - Part I of III
Garden 3C

MS86 Hierarchical and Multi-scale Methods for Uncertainty Quantification in Forward and Inverse Problems - Part I of II
Garden 4A

MS87 Mathematical Advances in High-dimensional Approximation and Integration - Part I of III
Garden 4B

MS88 Stochastic Optimization for Engineering Applications - Part I of III
Garden 4C

MS89 Reduced-order Modeling in Uncertainty Quantification - Part I of III
Garden 5A

MS90 Rare Event Study for Stochastic Dynamical System and Random Field - Part I of III
Garden 5B

MS91 Software for Uncertainty Quantification
Garden 5C

Thursday, April 7

10:35 AM - 11:05 AM
Coffee Break
"Campus" Area, 1st Floor

11:05 AM - 11:50 AM
IP5 Multi-fidelity Approaches to UQ for PDEs
Max Gunzburger, Florida State University, USA
Auditorium A

11:55 AM - 12:40 PM
IP6 Uncertainty Quantification in Weather Forecasting
Tilmann Gneiting, Heidelberg Institute for Theoretical Studies and Karlsruhe Institute of Technology, Germany
Auditorium A

12:40 PM - 2:10 PM
Lunch Break
Attendees on their own

2:10 PM - 4:10 PM
Concurrent Sessions
MT6 High-Dimensional Statistics
Auditorium A
MS92 Characterizing the Effects of Data Variability and Uncertainty on Simulation Based Geophysical Hazards Analyses - Part II of III
Garden 1A
MS93 Model Error Assessment in Computational Physical Models - Part I of II
Garden 1B
MS94 Multi Level and Multi Index Sampling Methods and Applications - Part I of III
Garden 1C
MS95 Design of Computer Experiments and Sequential Strategies with Gaussian Process Models - Part II of III
Garden 2A
MS96 Perspectives on Model-informed Data Assimilation - Part II of II
Garden 2B
MS97 Low-rank Tensor Approximations for High-dimensional UQ Problems - Part I of II
Garden 2C
MS98 Advances in Sampling Methods for Bayesian Inverse Problems - Part II of III
Garden 3A
MS99 Uncertainty Quantification for Complex Physical Models - Part II of III
Garden 3B
MS100 Uncertainty Quantification and Inversion of Multiphysics and Multiscale Problems - Part II of III
Garden 3C
MS101 Hierarchical and Multi-scale Methods for Uncertainty Quantification in Forward and Inverse Problems - Part II of II
Garden 4A
MS102 Mathematical Advances in High-dimensional Approximation and Integration - Part II of III
Garden 4B

Thursday, April 7

MS103 Stochastic Optimization for Engineering Applications - Part II of III
Garden 4C
MS104 Reduced-order Modeling in Uncertainty Quantification - Part II of III
Garden 5A
MS105 Rare Event Study for Stochastic Dynamical System and Random Field - Part II of III
Garden 5B
MS106 Towards a Unifying Probabilistic Framework for Scientific Computations Under Uncertainty - Part I of II
Garden 5C

4:10 PM - 4:40 PM
Coffee Break
"Campus" Area, 1st Floor

4:40 PM - 6:40 PM
Concurrent Sessions
MS107 Characterizing the Effects of Data Variability and Uncertainty on Simulation Based Geophysical Hazards Analyses - Part III of III
Garden 1A
MS108 Model Error Assessment in Computational Physical Models - Part II of II
Garden 1B
MS109 Multi Level and Multi Index Sampling Methods and Applications - Part II of III
Garden 1C
MS110 Design of Computer Experiments and Sequential Strategies with Gaussian Process Models - Part III of III
Garden 2A
MS111 Data-driven Methods for Uncertainty Quantification - Part I of II
Garden 2B
MS112 Low-rank Tensor Approximations for High-dimensional UQ Problems - Part II of II
Garden 2C
MS113 Advances in Sampling Methods for Bayesian Inverse Problems - Part III of III
Garden 3A
***MS114** Uncertainty Quantification for Complex Physical Models - Part III of III
Garden 3B
MS115 Uncertainty Quantification and Inversion of Multiphysics and Multiscale Problems - Part III of III
Garden 3C
MS116 Uncertainty Quantification in an Industrial Context - Part I of II
Garden 4A
MS117 Mathematical Advances in High-dimensional Approximation and Integration - Part III of III
Garden 4B

Thursday, April 7

MS118 Stochastic Optimization for Engineering Applications - Part III of III
Garden 4C
MS119 Reduced-order Modeling in Uncertainty Quantification - Part III of III
Garden 5A
MS120 Rare Event Study for Stochastic Dynamical System and Random Field - Part III of III
Garden 5B
MS121 Towards a Unifying Probabilistic Framework for Scientific Computations Under Uncertainty - Part II of II
Garden 5C

Friday, April 8

7:30 AM - 6:40 PM
Registration
"Campus" Area, 1st Floor

8:35 AM - 10:35 AM
Concurrent Sessions
MT7 Sobol' Indices: An Introduction and Some Recent Results
Auditorium A
MS122 Numerical Bayesian Analysis - Part I of III
Garden 1A
MS123 Uncertainty Quantification with Vague, Imprecise and Scarce Information
Garden 1B
MS124 Multi Level and Multi Index Sampling Methods and Applications - Part III of III
Garden 1C
MS125 Advances in Optimal Experimental Design for Physical Models - Part I of III
Garden 2A
MS126 Data-driven Methods for Uncertainty Quantification - Part II of II
Garden 2B
MS127 Error Estimation and Adaptive Methods for Uncertainty Quantification in Computational Sciences - Part I of III
Garden 2C
MS128 Learning Parameters from Data: Calibration, Inverse Problems, and Model Updating
Garden 3A
MS129 Surrogate Models for Efficient Robust Optimization and Data Assimilation in Computational Mechanics - Part I of III
Garden 3B
MS130 Towards Data-driven, Predictive Multiscale Simulations - Part I of III
Garden 3C
MS131 Uncertainty Quantification in an Industrial Context - Part II of II
Garden 4A
MS132 Control Design Under Uncertainties
Garden 4B

Friday, April 8

Friday, April 8

MS133 Stochastic Modeling and Optimization in Power Grid Operations and Planning - Part I of III
Garden 4C
MS134 Monte Carlo Methods for High Dimensional Data Assimilation
Garden 5A
MS135 Rare Events: Theory, Algorithms, and Applications - Part I of II
Garden 5B
MS136 Intrusive and Hybrid Intrusive UQ Approaches for Extreme Scale Computing
Garden 5C

10:35 AM - 11:05 AM
Coffee Break
"Campus" Area, 1st Floor

11:05 AM - 11:50 AM
IP7 Uncertainty Quantification and Numerical Analysis: Interactions and Synergies
Daniela Calvetti, Case Western Reserve University, USA
Auditorium A

11:55 AM - 12:40 PM
IP8 Multilevel Monte Carlo Methods
Mike Giles, University of Oxford, United Kingdom
Auditorium A

12:40 PM - 12:50 PM
Closing Remarks
Auditorium A

12:50 PM - 2:10 PM
Lunch Break
Attendees on their own

2:10 PM - 4:10 PM
Concurrent Sessions
MT8 Guidelines for Compressive Sensing in UQ
Auditorium A
MS137 Numerical Bayesian Analysis - Part II of III
Garden 1A
MS138 Over-Confidence in Numerical Predictions: Challenges and Solutions - Part I of II
Garden 1B
MS139 Goal Oriented Decision Making Under Uncertainty - Part I of II
Garden 1C
MS140 Advances in Optimal Experimental Design for Physical Models - Part II of III
Garden 2A
MS141 Data Assimilation Techniques for High Dimensional and Nonlinear Problems - Part I of II
Garden 2B
MS142 Error Estimation and Adaptive Methods for Uncertainty Quantification in Computational Sciences - Part II of III
Garden 2C
MS143 Gaussian Processes: Feature Extraction vs Sensitivity Analysis - Part I of II
Garden 3A
MS144 Surrogate Models for Efficient Robust Optimization and Data Assimilation in Computational Mechanics - Part II of III
Garden 3B
MS145 Towards Data-driven, Predictive Multiscale Simulations- Part II of III
Garden 3C
MS146 Numerical Methods for BSDES and Stochastic Optimization - Part I of II
Garden 4A
MS147 Advanced Methods for Enabling Quantification of Uncertainty in Complex Physical Systems - Part I of II
Garden 4B
MS148 Stochastic Modeling and Optimization in Power Grid Operations and Planning - Part II of III
Garden 4C
MS149 Model Reduction in Stochastic Dynamical Systems - Part I of II
Garden 5A
MS150 Rare Events: Theory, Algorithms, and Applications - Part II of II
Garden 5B
MS151 Analysis and Algorithms for High and Infinite Dimensional Problems - Part III of III
Garden 5C

4:10 PM - 4:40 PM
Coffee Break
"Campus" Area, 1st Floor

4:40 PM - 6:40 PM
Concurrent Sessions
MS152 Numerical Bayesian Analysis - Part III of III
Garden 1A
MS153 Over-Confidence in Numerical Predictions: Challenges and Solutions - Part II of II
Garden 1B
MS154 Goal Oriented Decision Making Under Uncertainty - Part II of II
Garden 1C
MS155 Advances in Optimal Experimental Design for Physical Models - Part III of III
Garden 2A
MS156 Data Assimilation Techniques for High Dimensional and Nonlinear Problems - Part II of II
Garden 2B
MS157 Error Estimation and Adaptive Methods for Uncertainty Quantification in Computational Sciences - Part III of III
Garden 2C
MS158 Gaussian Processes: Feature Extraction vs Sensitivity Analysis - Part II of II
Garden 3A
MS159 Surrogate Models for Efficient Robust Optimization and Data Assimilation in Computational Mechanics - Part III of III
Garden 3B
MS160 Towards Data-driven, Predictive Multiscale Simulations- Part III of III
Garden 3C
MS161 Numerical Methods for BSDES and Stochastic Optimization - Part II of II
Garden 4A
MS162 Advanced Methods for Enabling Quantification of Uncertainty in Complex Physical Systems - Part II of II
Garden 4B
MS163 Stochastic Modeling and Optimization in Power Grid Operations and Planning - Part III of III
Garden 4C
MS164 Model Reduction in Stochastic Dynamical Systems - Part II of II
Garden 5A
MS165 Stochastic Transport Problems in Subsurface Flow
Garden 5B

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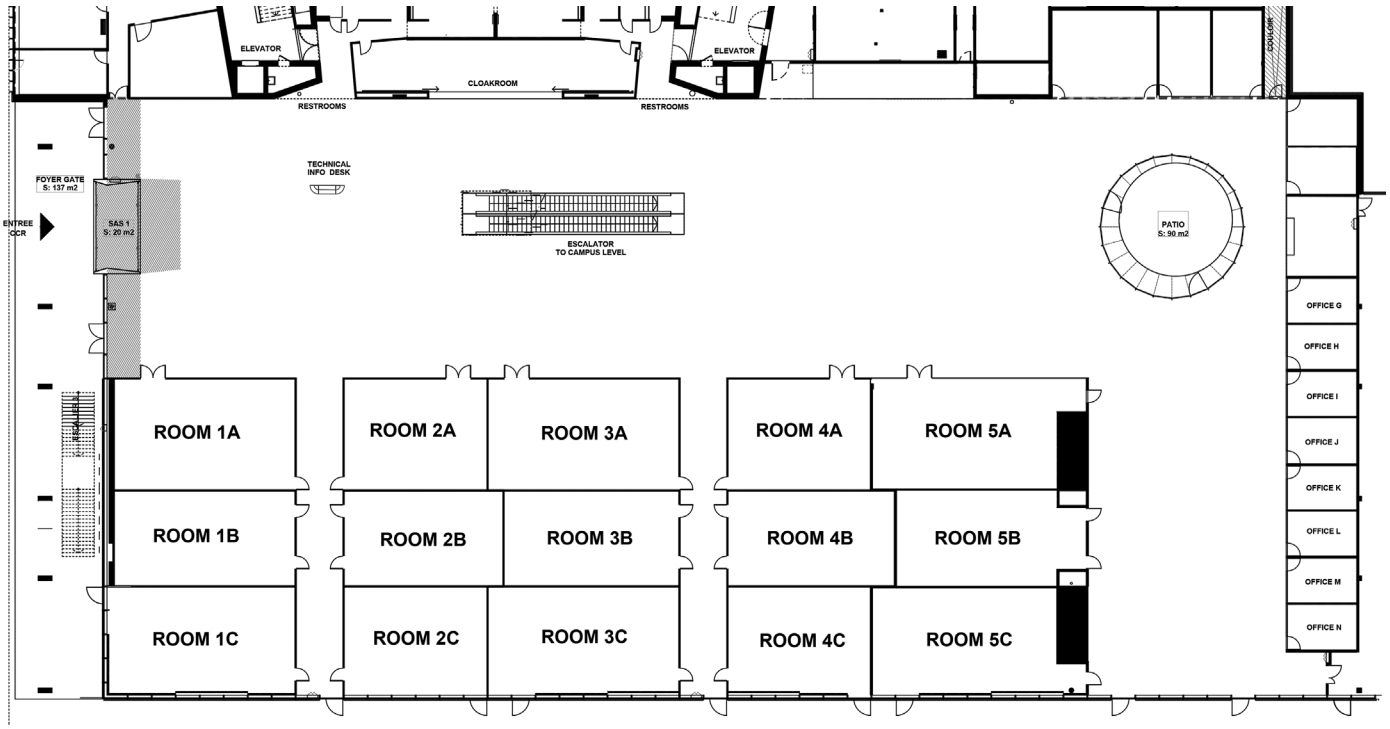

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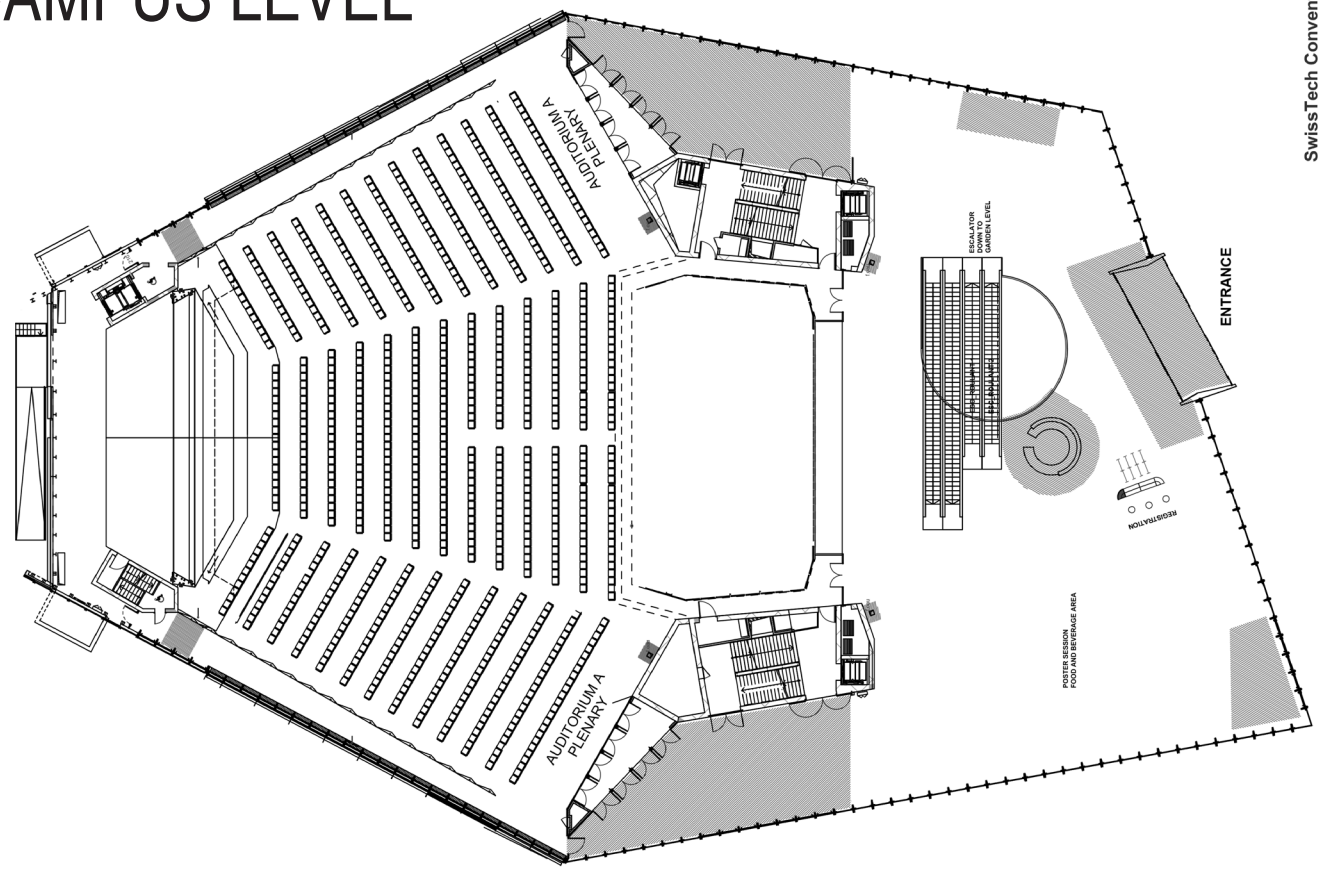

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