

Subspace surrogates for the parametric diffusion equation

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In this talk, I consider efficient solution of the parametric diffusion equation for several parameter values. First, I study the dependency of the solution u from the parameter and establish that u can be approximated by low-dimensional subspace for any admissible parameter value. Then I propose an efficient method for approximately computing this subspace. I conclude with numerical examples investigating the performance of the proposed method.

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