# Ki-Net Workshop:

## Uncertainty quantification in kinetic and hyperbolic problems

Van Vleck Hall, Department of Mathematics, University of Wisconsin-Madison

March 28-31, 2015

*website:* http://www.ki-net.umd.edu/content/conf?event\_id=242

Registration and coffee breaks: Van Vleck Hall room 911

Lectures: Van Vleck Hall room B130

## **Conference Schedule**

### Saturday, March 28

- 8:00-- Registration
- 8:45-9:00 Opening remarks (Shi Jin and Eitan Tadmor)

### Chair: Shi Jin

- 9:00-9:45 Tom Hou, Caltech Intrinsic sparse mode decomposition of high dimensional random fields with application to stochastic elliptic PDEs
  9:50-10:35 Bruno Despres, University of Paris VI
  - Uncertainty propagation with intrusive kinetic methods for conservation laws
- 10:35-11:05 Coffee Break
- 11:10-11:55 Jian-Guo Liu, Duke University Stability of micro-macro decomposition based stochastic Galerkin method for linear transport equation with random imputs and diffusive scalings

#### 12:00-2:00 Lunch

#### Chair: Eitan Tadmor

2:00-2:45	Chi-Wang Shu, Brown University High order DG and WENO methods for correlated random walk with density-dependent turning rates
2:50-3:35	Cory Hauck, Oak Ridge National Lab Two-level sampling strategies for hyperbolic relaxation laws
3:40-4:10	Coffee break
4:15-5:00	Mohammad Motamed, New Mexico State University Uncertainty quantification for high frequency waves

#### Sunday, March 29

#### **Chair: Tom Hou**

- 9:00-9:45 Eitan Tadmor, University of Maryland, College Park Entropy stability and TeCNO computation of entropy measure-valued solutions
- 9:50-10:35 Christoph Schwab, ETH Multilevel Monte-Carlo FV and FT Methods for hyperbolic PDEs with random input data
- 10:35-11:05 Coffee Break
- 11:10-11:55 Siddhartha Mishra, ETH UQ for hyperbolic conservation laws within the framework of measure valued solutions
- 12:00-2:00 Lunch

#### Chair: Chi-Wang Shu

2:00-2:45	Dongbin Xiu, University of Utah
	Local polynomial chaos expansion for high dimensional stochastic PDE
2:50-3:35	Heyrim Cho, Brown University
	Uncertainty Quantification based on the joint response-excitation
	probability density and its application to stochastic Burgers equation

- 3:40-4:10 Coffee break
- 4:15-5:00 Jingwei Hu, Purdue University A stochastic Galerkin method for the nonlinear Boltzmann equation with uncertainty
- 6:00-8:00 Conference banquet: Soga Chinese Restaurant, 508 State Street

#### Monday, March 30

#### Chair: Sid Mishra

- 9:00-9:45 Max Gunzburger, Florida State University Multilveve Monte Carlo and stochastic collocation methods
   9:50-10:35 Tao Tang, Hong Kong Baptist University Hermite spectral methods and discrete least square projection with random evaluations
- 10:35-11:05 Coffee Break
- 11:10-11:55 Richard Dwight, Delft University of Technology *Predictive turbulence closures with Bayesian model-scenario averaging*
- 12:00-2:00 Lunch

#### Chair: Max Gunzburger

- 2:00-2:45 Tim Barth, NASA Ames Combined uncertainty and a posteriori error bound estimates for general CFD calculations
   2:50-3:35 Clayton Webster, Oak Ridge National Lab Quasi-optimal methods for deterministic and stochastic parameterized PDEs
- 3:40-4:10 Coffee break

## 4:15-5:00 Themistoklis Sapsis, MIT Quantification and prediction of rare events in water waves

*Tuesday, March 31* free discussions in the morning