

Sparse Grids And Applications

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In the recent decade, there has been a growing interest in the numerical treatment of high-dimensional problems. It is well known that classical numerical discretization schemes fail in more than three or four dimensions due to the curse of dimensionality. The technique of sparse grids helps overcome this problem to some extent under suitable regularity assumptions. This discretization approach is obtained from a multi-scale basis by a tensor product construction and subsequent truncation of the resulting multiresolution series expansion. This volume of LNCSE is a collection of the papers from the proceedings of the workshop on sparse grids and its applications held in Bonn in May 2011. The selected articles present recent advances in the mathematical understanding and analysis of sparse grid discretization. Aspects arising from applications are given particular attention. EAN/ISBN : 9783642317033 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Garcke, Jochen - Griebel, Michael

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