

Computing@PNNL SEMINAR

A Game-Theoretic Approach to Numerical Approximation and Algorithm Design

Houman Owhadi, Ph.D.

Professor of Applied and Computational Mathematics and
Control and Dynamical Systems
California Institute of Technology, Engineering and
Applied Science



October 30 | 10 AM | ISB2 Wanapum (155)

In his talk, Professor Owhadi will examine the interplay between game theory, numerical approximation, and Gaussian process regression. Through examples, he will illustrate the interface between statistical inference and numerical analysis via multiscale analysis problems, fast solvers design, operator adapted wavelet identification, and computations with dense kernel matrices. The discussion will cover his joint work with F. Schäfer, C. Scovel, T. Sullivan, and L. Zhang.