

## 2016학년도 1학기 경북대학교 수요콜로키움

- ◆ 연 사 : 박민호 (Nottingham Univ., UK)
- ◆ 일 시 : 2016년 6월 15일 (수) 15:00-
- ◆ 장 소 : 경북대학교 자연과학대학 313-3호
- ◆ 강연주제 : Efficient Uncertainty Quantification Using Multilevel Monte Carlo Method

◆ 강연내용 : Uncertainty Quantification (UQ) is the science of quantitative characterization and reduction of uncertainties in both computational and real world applications. The Monte Carlo (MC) methods are known to be dimension independent and very robust, but are prohibitive when the required accuracy is high. In contrast to classical MC method, multilevel Monte Carlo (MLMC) greatly reduces the computational cost by performing most simulations with low accuracy at a corresponding low cost, with relatively few simulations being performed at a high accuracy and a high cost. This talk will present the ideas behind the multilevel Monte Carlo method.