Thematic Semester on “Monte-Carlo: propagation of uncertainty, particle methods, stochastic algorithms for Big Data”

Workshop on “Propagation of Uncertainty”

11th December 2015

Venue : IHP (Institut Henri Poincaré), amphi Hermite

8h30 – 9h00	Welcome of the participants
9h00 – 9h40	**Olivier le Maître**, LIMSI-CNRS *Multiresolution and separated representations for uncertainty quantification*
9h40 – 10h20	**Guillaume Perrin**, CEA / DAM Île-de-France *Statistical inverse problems for non-Gaussian non-stationary stochastic processes defined by a set of realizations*
10h20 – 10h50	Coffee break
10h50 – 11h30	**Olivier Roustant**, Ecole des Mines de Saint-Etienne *Inequality constraints, support analysis and uncertainty quantification.*
11h30 – 12h10	**Bruno Sudret**, ETH Zürich *Sparse polynomial chaos expansions for uncertainty propagation and sensitivity analysis*
12h10 – 14h00	Lunch time
14h00 – 14h40	**Anthony Nouy**, Ecole Centrale Nantes *Low-rank approximations and subspace-based model order reduction*
14h40 – 15h20	**Bertrand Iooss**, EDF R&D *Uncertainty quantification and validation of simulation experiments: Research topics for industrial risk management in EDF*
15h20 – 15h50	Coffee break
15h50 – 16h30	**Clémentine Prieur**, Université Joseph Fourier Grenoble 1 *Goal-oriented error estimation, with application to sensitivity analysis*
16h30 – 17h30	**Round table** *Propagation of uncertainty and model validation in finance and insurance* Participants: **Bertrand Iooss** (EDF R&D), **Martín Jiménez** (Fractales), **Claude Martini** (Zeliade Systems), **Anthony Nouy** (Ecole Centrale Nantes)