



“Industrial mathematics” seminar

Friday, 16 October 2020, 15:30 (Moscow time, GMT+3)

**Доклад будет очный, 14 линия В.О. 29, ауд 120
а также будет трансляция в ZOOM
Zoom ID: 886-4391-7687, password: ind**

**Multiscale methods and their application
to uncertainty quantification in inverse problems**



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In this talk, I will discuss multiscale methods and construction of efficient hierarchical model reduction tools. The proposed approaches are shown to converge independent of small scales and contrast. I will discuss the applications of these approaches in uncertainty quantification. In particular, I will discuss multilevel Markov chain Monte Carlo methods within a general framework of Bayesian inversion.

Everyone is welcome!