

At-A-Glance

SIAM Conference on Uncertainty Quantification

April 16-19, 2018

Hyatt Regency–Orange County
Garden Grove, California, USA



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Sunday, April 15

5:00 PM - 8:00 PM

Registration
Grand Ballroom E - 1st Floor

Monday, April 16

7:00 AM - 5:00 PM

Registration
Grand Ballroom E - 1st Floor

8:00 AM - 8:15 AM

Opening Remarks
Grand Ballroom ABCD - 1st Floor

8:15 AM - 9:00 AM

IP1 Scalable Algorithms for PDE-Constrained Optimization Under Uncertainty
Omar Ghattas, University of Texas at Austin, USA
Grand Ballroom ABCD - 1st Floor

9:00 AM - 9:30 AM

Coffee Break
Grand Ballroom Foyer - 1st Floor



9:30 AM - 11:30 AM

Concurrent Sessions

MT1 Statistical Parameter Estimation and Inference for Dynamical Models
Grand Ballroom G - 1st Floor

MS1 Uncertainty Quantification and Data Assimilation in Earth System Modeling and Prediction - Part I of II
Grand Ballroom ABCD - 1st Floor

MS2 Recent Advances on Optimal Experimental Design (OED) for large-scale systems - Part I of II
Grand Ballroom F - 1st Floor

MS3 Randomized Methods in Inverse Problems and Uncertainty Quantification - Part I of II
Garden 1 - 1st Floor

MS4 Probabilistic Numerical Methods for Quantification of Discretisation Error - Part I of III
Garden 2 - 1st Floor

MS5 Model Reduction and Fast Sampling Methods for Bayesian Inference - Part I of II
Garden 3 - 1st Floor

MS6 Quantification and Prediction of Extreme Events in Complex Systems - Part I of II
Garden 4 - 1st Floor

MS7 Sparse Approximations Algorithms for High-dimensional Problems in Uncertainty Quantification - Part I of III
Pacific - 2nd Floor

Monday, April 16

MS8 Machine Learning Approaches to Multi-fidelity Modeling, Optimization, and Uncertainty Quantification - Part I of II
Harbor - 2nd Floor

MS9 Characterizing Nonlinear Dynamical Systems from Noisy Data - Part I of II
Salon I - 2nd Floor

MS10 Computational Methods for Uncertainties in Complex Fluid Flows - Part I of II
Salon II - 2nd Floor

MS11 UQ and Stochastic Optimization for Complex Energy Systems - Part I of II
Salon VIII - 2nd Floor

MS12 Stochastic Modeling and Simulation for UQ in Computational Mechanics - Part I of II
Salon V - 2nd Floor

MS13 Exploring the Links Between Parameter Sensitivity, Identifiability, and Uncertainty Quantification - Part I of II
Salon VI - 2nd Floor

11:30 AM - 1:00 PM

Lunch Break
Attendees on their own

1:00 PM - 1:45 PM

IP2 On Gradient-Based Optimization: Accelerated, Stochastic and Nonconvex
Michael I. Jordan, University of California, Berkeley, USA
Grand Ballroom ABCD - 1st Floor

1:45 PM - 2:00 PM

Intermission

2:00 PM - 4:00 PM

Concurrent Sessions

MT2 Approximate Bayesian Computation
Grand Ballroom G - 1st Floor

MS14 Uncertainty Quantification and Data Assimilation in Earth System Modeling and Prediction - Part II of II
Grand Ballroom ABCD - 1st Floor

MS15 Recent Advances on Optimal Experimental Design (OED) for Large-scale Systems - Part II of II
Grand Ballroom F - 1st Floor

MS16 Randomized Methods in Inverse Problems and Uncertainty Quantification - Part II of II
Garden 1 - 1st Floor

MS17 Probabilistic Numerical Methods for Quantification of Discretisation Error - Part II of III
Garden 2 - 1st Floor

Monday, April 16

MS18 Model Reduction and Fast Sampling Methods for Bayesian Inference - Part II of II
Garden 3 - 1st Floor

MS19 Quantification and Prediction of Extreme Events in Complex Systems - Part II of II
Garden 4 - 1st Floor

MS20 Sparse Approximations Algorithms for High-dimensional Problems in Uncertainty Quantification - Part II of III
Pacific - 2nd Floor

MS21 Machine Learning Approaches to Multi-fidelity Modeling, Optimization, and Uncertainty Quantification - Part II of II
Harbor - 2nd Floor

MS22 Characterizing Nonlinear Dynamical Systems from Noisy Data - Part II of II
Salon I - 2nd Floor

MS23 Computational Methods for Uncertainties in Complex Fluid Flows - Part II of II
Salon II - 2nd Floor

MS24 UQ and Stochastic Optimization for Complex Energy Systems - Part II of II
Salon VIII - 2nd Floor

MS25 Stochastic Modeling and Simulation for UQ in Computational Mechanics - Part II of II
Salon V - 2nd Floor

MS26 Exploring the Links Between Parameter Sensitivity, Identifiability, and Uncertainty Quantification - Part II of II
Salon VI - 2nd Floor

4:00 PM - 4:30 PM

Coffee Break
Grand Ballroom Foyer - 1st Floor



4:30 PM - 6:30 PM

Concurrent Sessions

MS27 Stochastic Computing and Data Assimilation - Part I of II
Grand Ballroom ABCD

MS28 Advances in Global Sensitivity Analysis
Grand Ballroom G - 1st Floor

MS29 Recent Advances in Computational Methods for High Dimensional Bayesian Inversion - Part I of III
Garden 3 - 1st Floor

CP1 Gaussian Processes and Surrogate Modeling I
Grand Ballroom F - 1st Floor

CP2 Reduced-order Modeling and Dynamical Systems I
Garden 1 - 1st Floor

CP3 Numerical Methods for Stochastic PDEs
Garden 2 - 1st Floor

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Monday, April 16

Tuesday, April 17

Tuesday, April 17

CP4 UQ in Engineering and Materials Applications
Garden 4 - 1st Floor

CP5 Polynomial Chaos and Polynomial Approximation
Pacific - 2nd Floor

CP6 Sensitivity Analysis I
Harbor - 2nd Floor

CP7 UQ in Biology and Medicine
Salon I - 2nd Floor

CP8 UQ in Fluid Dynamics and Turbulence Applications I
Salon II - 2nd Floor

CP9 Optimization under Uncertainty
Salon VIII - 2nd Floor

CP10 Inverse Problems and Data Assimilation I
Salon V - 2nd Floor

CP11 Bayesian Methods and Applications
Salon VI - 2nd Floor

CP12 Statistical Methods I
Salon IV - 2nd Floor

6:30 PM - 8:00 PM

Dinner Break
Attendees on their own

JUQ Editorial Board Meeting
Salon VII - 2nd Floor

8:00 PM - 10:00 PM

PP1 Welcome Reception and Poster Session



PP101 Minisymposium:
Parameter Space Dimension Reduction
Royal Ballroom - 1st Floor (South Tower)

Tuesday, April 17

7:45 AM - 5:00 PM

Registration
Grand Ballroom E - 1st Floor

8:10 AM - 10:10 AM

Concurrent Sessions

MT3 Numerical Analysis of Computational UQ for PDEs

Grand Ballroom G - 1st Floor

MS30 Stochastic Computing and Data Assimilation - Part II of II

Grand Ballroom ABCD - 1st Floor

MS31 Optimal Experimental Design with Applications - Part I of II

Grand Ballroom F - 1st Floor

MS32 Probabilistic Numerical Methods for Quantification of Discretisation Error - Part III of III

Garden 2 - 1st Floor

MS33 Recent Advances in Computational Methods for High Dimensional Bayesian Inversion - Part II of III

Garden 3 - 1st Floor

MS34 Multilevel and Multifidelity Bayesian Methods for Inverse Problems and Beyond - Part I of III

Harbor - 2nd Floor

MS35 – See Thursday, 2:30 PM

MS126 Uncertainty Quantification in Biomathematical Modeling

Salon I - 2nd Floor

CP13 Reduced-order Modeling and Dynamical Systems II

Garden 1 - 1st Floor

CP14 Gaussian Processes and Surrogate Modeling II

Garden 4 - 1st Floor

CP15 Numerical Analysis and Methods for UQ

Pacific - 2nd Floor

CP16 UQ in Fluid Dynamics and Turbulence Applications II

Salon II - 2nd Floor

CP17 UQ in Chemical Kinetics and Molecular Systems

Salon VIII - 2nd Floor

CP18 Inverse Problems and Data Assimilation II

Salon V - 2nd Floor

CP19 Sensitivity Analysis II

Salon VI - 2nd Floor

CP20 Statistical Methods II

Salon IV - 2nd Floor

10:10 AM - 10:40 AM

Coffee Break
Grand Ballroom Foyer - 1st Floor



10:40 AM - 10:45 AM

Remarks
Grand Ballroom ABCD - 1st Floor

10:45 AM - 11:30 AM

IP3 A Contemporary View of High-dimensional Quasi Monte Carlo

Ian H. Sloan, University of New South Wales, Australia

Grand Ballroom ABCD - 1st Floor

11:30 AM - 1:00 PM

Lunch Break
Attendees on their own

1:00 PM - 1:45 PM

IP4 Model Uncertainty and Uncertainty Quantification
Merlise Clyde, Duke University, USA
Grand Ballroom ABCD - 1st Floor

1:45 PM - 2:00 PM

Intermission

2:00 PM - 4:00 PM

Concurrent Sessions

MT4 Foundations of Compressed Sensing for Learning Sparsity of High-dimensional Problems

Grand Ballroom G - 1st Floor

MS36 Controlled Interacting Particle Systems for Nonlinear Filtering

Grand Ballroom ABCD - 1st Floor

MS37 Optimal Experimental Design with Applications - Part II of II

Grand Ballroom F - 1st Floor

MS38 Recent Advances in Inverse Problems and Uncertainty Quantification - Part I of II

Garden 1 - 1st Floor

MS39 Recent Advances in Model Reduction and Data-enabled Modeling - Part I of III

Garden 2 - 1st Floor

MS40 Recent Advances in Computational Methods for High Dimensional Bayesian Inversion - Part III of III

Garden 3 - 1st Floor

MS41 Advances in Numerical Techniques for the Study of Rare Events - Part I of III

Garden 4 - 1st Floor

MS42 Sparse Approximations Algorithms for High-dimensional Problems in Uncertainty Quantification - Part III of III

Pacific - 2nd Floor

MS43 Multilevel and Multifidelity Bayesian Methods for Inverse Problems and Beyond - Part II of III

Harbor - 2nd Floor

MS44 Data-driven Discovery for Dynamical Systems

Salon I - 2nd Floor

MS45 UQ for Kinetic Equations - Part I of III

Salon II - 2nd Floor

MS46 Exploiting Structure in Optimization Under Uncertainty - Part I of II

Salon VIII - 2nd Floor

MS47 Undergraduate Research in Uncertainty Quantification

Salon V - 2nd Floor

MS48 Sensitivity Analysis: Beyond the Quadratic

Salon VI - 2nd Floor

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Tuesday, April 17

4:00 PM - 4:30 PM

Coffee Break

Grand Ballroom Foyer - 1st Floor



4:30 PM - 6:30 PM

Concurrent Sessions

MS49 Nonlinear Filtering and Data

Assimilation in Complex Dynamical Systems
- Part I of III

Grand Ballroom ABCD - 1st Floor

MS50 Hierarchical Bayesian Inference - Part
I of II

Grand Ballroom G - 1st Floor

MS51 Model-Based Optimal Experimental
Design - Part I of III

Grand Ballroom F - 1st Floor

MS52 Recent Advances in Inverse Problems
and Uncertainty Quantification - Part II of II
Garden 1 - 1st Floor

MS53 Recent Advances in Model Reduction
and Data-enabled Modeling - Part II of III
Garden 2 - 1st Floor

MS54 Dimension Reduction in Bayesian
Inference - Part I of III
Garden 3 - 1st Floor

MS55 Advances in Numerical Techniques for
the Study of Rare Events - Part II of III
Garden 4 - 1st Floor

MS56 Advances in Sparse Polynomial
Approximations with Applications to
Complex Stochastic Modeling - Part I of III
Pacific - 2nd Floor

MS57 Multilevel and Multifidelity Bayesian
Methods for Inverse Problems and Beyond -
Part III of III
Harbor - 2nd Floor

MS58 Model Error and Model Selection:
Bayesian Approaches - Part I of III
Salon I - 2nd Floor

MS59 UQ for Kinetic Equations - Part II of III
Salon II - 2nd Floor

MS60 Exploiting Structure in Optimization
Under Uncertainty - Part II of II
Salon VIII - 2nd Floor

MS61 IGA and Other Spline-based Methods
in UQ and High-dimensional Problems - Part
I of II

Salon V - 2nd Floor

MS62 Recent Advances in Surrogate-based
Uncertainty Quantification Methods for
Extreme-scale Scientific Computing
Salon VI - 2nd Floor

6:30 PM - 6:45 PM

Intermission

Tuesday, April 17

6:45 PM - 7:45 PM

SIAG/UQ Business Meeting

Grand Ballroom ABCD - 1st Floor

Complimentary beer and wine will be served.



Wednesday, April 18

7:45 AM - 5:00 PM

Registration

Grand Ballroom E - 1st Floor

8:10 AM - 10:10 AM

Concurrent Sessions

MT5 Stochastic Multiscale Space-time
Modelling and Practical Bayesian Inference
Grand Ballroom G - 1st Floor

MS63 Nonlinear Filtering and Data
Assimilation in Complex Dynamical Systems
- Part II of III

Grand Ballroom ABCD - 1st Floor

MS64 Model-Based Optimal Experimental
Design - Part II of III

Grand Ballroom F - 1st Floor

MS65 Data and UQ: Bayesian learning - Part
I of III
Garden 1 - 1st Floor

MS66 Recent Advances in Model Reduction
and Data-enabled Modeling - Part III of III
Garden 2 - 1st Floor

MS67 Dimension Reduction in Bayesian
Inference - Part II of III
Garden 3 - 1st Floor

MS68 Advances in Numerical Techniques for
the Study of Rare Events - Part III of III
Garden 4 - 1st Floor

MS69 Advances in Sparse Polynomial
Approximations with Applications to
Complex Stochastic Modeling - Part II of III
Pacific - 2nd Floor

MS70 Advances in Multi-Level and
Multi-Fidelity Methods for Uncertainty
Quantification - Part I of II
Harbor - 2nd Floor

MS71 Model Error and Model Selection:
Bayesian Approaches - Part II of III
Salon I - 2nd Floor

MS72 UQ for Kinetic Equations - Part III of
III
Salon II - 2nd Floor

MS73 Efficient Uncertainty Quantification
for Simulation and Optimisation of Industrial
Applications

Salon VIII - 2nd Floor

MS74 IGA and Other Spline-based Methods
in UQ and High-dimensional Problems - Part
II of II

Salon V - 2nd Floor

Wednesday, April 18

MS75 Reduced Order Modeling for

Uncertainty Quantification Targeting Exascale
Computing Applications

Salon VI - 2nd Floor

10:10 AM - 10:40 AM

Coffee Break

Grand Ballroom Foyer - 1st Floor



10:40 AM - 10:45 AM

Remarks

Grand Ballroom ABCD - 1st Floor

10:45 AM - 11:30 AM

IP5 Three Principles of Data Science:
Predictability, Stability, and Computability
Bin Yu, University of California, Berkeley,
USA

Grand Ballroom ABCD - 1st Floor

11:30 AM - 1:00 PM

Lunch Break

Attendees on their own

11:45 AM - 12:45 PM

PD1 Forward Looking Panel: Emerging Issues
in UQ

Grand Ballroom ABCD - 1st Floor

1:00 PM - 1:45 PM

IP6 Multi-level and Multi-index Monte Carlo
Methods in Practice
Fabio Nobile, École Polytechnique Fédérale de
Lausanne, Switzerland

Grand Ballroom ABCD - 1st Floor

1:45 PM - 2:00 PM

Intermission

2:00 PM - 4:00 PM

Concurrent Sessions

MT6 Low-rank Tensor Methods
Grand Ballroom G - 1st Floor

MS76 Nonlinear Filtering and Data
Assimilation in Complex Dynamical Systems -
Part III of III

Grand Ballroom ABCD - 1st Floor

MS77 Model-Based Optimal Experimental
Design - Part III of III
Grand Ballroom F - 1st Floor

MS78 Data and UQ: Bayesian Learning - Part
II of III
Garden 1 - 1st Floor

MS79 Reduced-order Modeling Techniques for
Large-scale UQ Problems - Part I of II
Garden 2 - 1st Floor

MS80 Dimension Reduction in Bayesian
Inference - Part III of III
Garden 3 - 1st Floor

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Wednesday, April 18

MS81 Theory and Simulation of Failure Probabilities and Rare Events - Part I of III
Garden 4 - 1st Floor

MS82 Advances in Sparse Polynomial Approximations with Applications to Complex Stochastic Modeling - Part III of III
Pacific - 2nd Floor

MS83 Advances in Multi-Level and Multi-Fidelity Methods for Uncertainty Quantification - Part II of II
Harbor - 2nd Floor

MS84 Model Error and Model Selection: Bayesian Approaches - Part III of III
Salon I - 2nd Floor

MS85 Uncertainty Quantification for Nonlinear Transport Problems
Salon II - 2nd Floor

MS86 Machine Learning Approaches for Uncertainty Quantification in Porous Media Flow Applications - Part I of III
Salon VIII - 2nd Floor

MS87 Stochastic Modeling and Methods in Scientific Computing - Part I of III
Salon V - 2nd Floor

MS88 Software for UQ - Part I of IV
Salon VI - 2nd Floor

4:00 PM - 4:30 PM

Coffee Break

Grand Ballroom Foyer - 1st Floor



4:30 PM - 6:30 PM

Concurrent Sessions

MS89 Data Assimilation applications to Earth-System Models
Grand Ballroom ABCD - 1st Floor

MS90 Hierarchical Bayesian Inference - Part II of II
Grand Ballroom G

MS91 Design and Analysis for Statistical Uncertainty Quantification - Part I of III
Grand Ballroom F

MS92 Data and UQ: Bayesian learning - Part III of III
Garden 1 - 1st Floor

MS93 Reduced-order Modeling Techniques for Large-scale UQ Problems - Part II of II
Garden 2 - 1st Floor

MS94 Efficient Sampling Methods for Bayesian Inference in Computational Problems - Part I of II
Garden 3 - 1st Floor

MS95 Theory and Simulation of Failure Probabilities and Rare Events - Part II of III
Garden 4 - 1st Floor

Wednesday, April 18

MS96 Low-rank Approximations for the Forward- and the Inverse Problems - Part I of III
Pacific - 2nd Floor

MS97 Advances in Uncertainty Quantification and Optimization for Multiphysics/scale Applications - Part I of II
Harbor - 2nd Floor

MS98 Characterizing Model Inadequacy in Bayesian Inference - Part I of III
Salon I - 2nd Floor

MS99 Data Sources and Modeling of Uncertainties in Geophysical Hazards - Part I of II
Salon II - 2nd Floor

MS100 Machine Learning Approaches for Uncertainty Quantification in Porous Media Flow Applications - Part II of III
Salon VIII - 2nd Floor

MS101 Stochastic Modeling and Methods in Scientific Computing - Part II of III
Salon V - 2nd Floor

MS102 Software for UQ - Part II of IV
Salon VI - 2nd Floor

Thursday, April 19

7:45 AM - 3:00 PM

Registration

Grand Ballroom E - 1st Floor

8:10 AM - 10:10 AM

Concurrent Sessions

MT7 Particle and Ensemble Kalman Filters for Nonlinear Filtering Problems
Grand Ballroom G - 1st Floor

MS103 Dynamics with Inherent Noise: Stochastic Modelling and Simulation - Part I of II
Grand Ballroom ABCD - 1st Floor

MS104 Design and Analysis for Statistical Uncertainty Quantification - Part II of III
Grand Ballroom F - 1st Floor

MS105 Machine Learning aided Uncertainty Quantification methods for High-dimensional Sampling, Uncertainty Propagation, Design and Inverse Problems - Part I of II
Garden 1 - 1st Floor

MS106 Advances in Reduced Order Modeling for Uncertainty Quantification - Part I of II
Garden 2 - 1st Floor

Thursday, April 19

MS107 Efficient Sampling Methods for Bayesian Inference in Computational Problems - Part II of II
Garden 3 - 1st Floor

MS108 Theory and Simulation of Failure Probabilities and Rare Events - Part III of III
Garden 4 - 1st Floor

MS109 Low-rank Approximations for the Forward- and the Inverse Problems - Part II of III
Pacific - 2nd Floor

MS110 Advances in Uncertainty Quantification and Optimization for Multiphysics/scale Applications - Part II of II
Harbor - 2nd Floor

MS111 Characterizing Model Inadequacy in Bayesian Inference - Part II of III
Salon I - 2nd Floor

MS112 Data Sources and Modeling of Uncertainties in Geophysical Hazards - Part II of II
Salon II - 2nd Floor

MS113 Machine Learning Approaches for Uncertainty Quantification in Porous Media Flow Applications - Part III of III
Salon VIII - 2nd Floor

MS114 Stochastic Modeling and Methods in Scientific Computing - Part III of III
Salon V - 2nd Floor

MS115 Software for UQ - Part III of IV
Salon VI - 2nd Floor

10:10 AM - 10:40 AM

Coffee Break

Grand Ballroom Foyer - 1st Floor



10:40 AM - 10:45 AM

Closing Remarks

Grand Ballroom ABCD - 1st Floor

10:45 AM - 11:15 AM

SP1 SIAG/Uncertainty Quantification Early Career Prize Lecture - Multilevel Markov Chain Monte Carlo Methods for Uncertainty Quantification
Aretha L. Teckentrup, University of Edinburgh, United Kingdom
Grand Ballroom ABCD - 1st Floor

11:15 AM - 12:00 PM

IP7 Data Assimilation and Uncertainty Quantification — A Lagrangian Interacting Particle Perspective
Sebastian Reich, Universität Potsdam, Germany and University of Reading, United Kingdom
Grand Ballroom ABCD - 1st Floor

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Thursday, April 19

Thursday, April 19

12:00 PM - 1:30 PM

Lunch Break

Attendees on their own

1:30 PM - 2:15 PM

IP8 Good and Bad Uncertainty: Consequences in UQ and Design

Johannes O. Royset, Naval Postgraduate School, USA

Grand Ballroom ABCD - 1st Floor

2:15 PM - 2:30 PM

Intermission

2:30 PM - 4:30 PM

Concurrent Sessions

MT8 Optimization and Control Under Uncertainty

Grand Ballroom G - 1st Floor

MS35 Model Determination in the Presence of Uncertainty in Dynamical Systems in the Biology and Medicine

Salon VIII - 2nd Floor

MS116 Dynamics with Inherent Noise: Stochastic Modelling and Simulation - Part II of II

Grand Ballroom ABCD - 1st Floor

MS117 Design and Analysis for Statistical Uncertainty Quantification - Part III of III

Grand Ballroom F - 1st Floor

MS118 Machine Learning aided Uncertainty Quantification methods for High-dimensional Sampling, Uncertainty Propagation, Design and Inverse Problems - Part II of II

Garden 1 - 1st Floor

MS119 Advances in Reduced Order Modeling for Uncertainty Quantification - Part II of II

Garden 2 - 1st Floor

MS120 Uncertainty Quantification and Statistical Techniques for Problems in Applied Science

Garden 3 - 1st Floor

MS121 Efficient Sampling Algorithms for High Dimensions

Garden 4 - 1st Floor

MS122 Low-rank Approximations for the Forward- and the Inverse Problems - Part III of III

Pacific - 2nd Floor

MS123 Uncertainty Quantification for Multi-scale Physical Systems Models

Harbor - 2nd Floor

MS124 Characterizing Model Inadequacy in Bayesian Inference - Part III of III

Salon I - 2nd Floor

MS125 Inverse Problem and Sequential Design for Hazard Forecasting and Stochastic Simulation Experiments

Salon II - 2nd Floor

MS126 – See Tuesday, 8:10 AM

MS127 High Dimensional Integration in Light of Physics Applications

Salon V - 2nd Floor

MS128 Software for UQ - Part IV of IV

Salon VI - 2nd Floor

Key to abbreviations and symbols



= Business Meeting



= Coffee Break



= Refreshments Served

CP = Contributed Presentation Session

IP = Invited Plenary Speaker

MS = Minisymposium

MT = Minitutorial

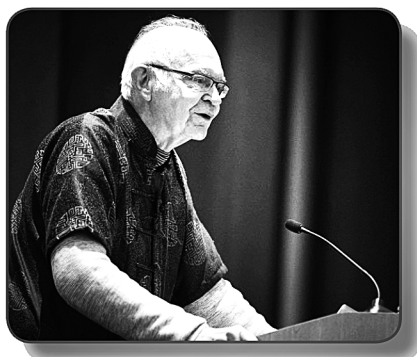
PD = Panel Discussion

PP = Poster Session

SP = Special Lecture



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Hyatt Regency Orange County

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