



ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

***Institut de mathématiques des sciences computationnelles et ingénierie
MATHICSE***

***SEMINAIRE D'ANALYSE
NUMERIQUE***

➤ **MERCREDI 30 novembre 2011 à 16h15 à la salle CM013**

Prof. Benedict LEIMKUHLER (University of Edinburgh, UK) donnera une conférence intitulée:

"STOCHASTIC DYNAMICS AND NUMERICAL METHODS FOR SAMPLING SMOOTH INVARIANT MEASURES"

Many complex dynamical systems are subject to uncertainty in the initial data, chaotic internal mixing, and unresolved interactions with an environment. For these reasons a statistical perspective is often taken: trajectories are treated as tools for computing averages with respect to a generalized Gibbs measure (a smooth function of the energy). I will discuss a variety of methods for performing such calculations based on stochastic differential equations. I will also discuss and compare some numerical methods for Gibbs sampling.

Lausanne, le 20 octobre 2011
Prof. Assyr Abdulle
VL

Les séminaires qui ont lieu à la Section de Mathématiques sont annoncés sur Internet à l'adresse WWW (<http://memento.epfl.ch/cgi-bin/memento/select?memento=MATHS>)