PDE Uncertainty Workshop, January 28 – 30, 2020

Program

Tuesday, January 28, 2020	
10:00	REGISTRATION & COFFEE
10:55	OPENING
11:00	**Matthias Heinkenschloss (Houston)** Optimization methods for the numerical solution of risk-averse PDE-constrained optimization problems
11:45	**Francisco José Silva Alvarez (Limoges)** On some theoretical and numerical aspects of variational mean field games
12:30 – 14:00	LUNCH BREAK
14:00	**Georg Stadler (New York)** Extreme event probability computation borrowing ideas from PDE-constrained optimization
14:45	**Martin Eigel (Berlin)** Low-rank density reconstruction for explicit Bayesian inversion
15:30 – 16:00	COFFEE BREAK
16:00	**Andreas Rathsfeld (Berlin)** Scatterometry and rough surfaces
16:30	**Robert Gruhlke (Berlin)** Domain decomposition for random partial differential equations

Wednesday, January 29, 2020	
09:00	**Jun Zou (Hong Kong)** Recent developments on direct sampling methods for general nonlinear inverse problems
09:45	**Stefan Ulbrich (Darmstadt)** Robust optimization techniques for PDE-constrained optimization under uncertainty
10:30 – 11:00	COFFEE BREAK
11:00	**Caroline Geiersbach (Vienna)** Stochastic proximal gradient methods for nonconvex problems in Hilbert spaces
11:45	**Georg Pflug (Vienna)** Some remarks on the projected stochastic gradient algorithm
12:15 – 14:00	LUNCH BREAK
14:00	**Martin Gugat (Erlangen)** Optimal control subject to probabilistic constraints
14:45	**Thomas Michael Surowiec (Marburg)** An interior-point approach for a class of risk-averse PDE-constrained optimization problems
15:30 – 16:00	COFFEE BREAK
16:00	**Werner Römisch (Berlin)** Quantitative stability and Monte Carlo approximations of PDE constrained optimization problems under uncertainty
16:30	**Pavel Dvurechensky (Berlin)** Distributed optimization for Wasserstein barycenters
19:00	DINNER

Thursday, January 30, 2020	
09:30	**Kostas Papafitsoros (Berlin)** Automatic distributed regularization parameter selection in variational models in imaging via bilevel optimization
10:00	**Steven-Marian Stengl (Berlin)** Uncertainty quantification of the Ambrosio–Tortorelli approximation in image segmentation
10:30 – 11:00	COFFEE BREAK
11:00	**Rüdiger Schultz (Essen)** Non-convex stochastic programs
11:45	**Pierre Degond (London)** On the interplay between kinetic models and games with a continuum of players
12:30	CLOSING