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Sparse Grids and Applications - Stuttgart 2014

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This volume of LNCSE is a collection of the papers from the proceedings of the third workshop on sparse grids and applications. Sparse grids are a popular approach for the numerical treatment of high-dimensional problems. Where classical numerical discretization schemes fail in more than three or four dimensions, sparse grids, in their different guises, are frequently the method of choice, be it spatially adaptive in the hierarchical basis or via the dimensionally adaptive combination technique. Demonstrating once again the importance of this numerical discretization scheme, the selected articles present recent advances on the numerical analysis of sparse grids as well as efficient data structures. The book also discusses a range of applications, including uncertainty quantification and plasma physics.

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