Final Program for SGA2016

	October 4, 2016 (Tuesday)	October 5, 2016 (Wednesday)	October 6, 2016 (Thursday)	October 7, 2016 (Friday)
7:30-9:00	Breakfast (covered) and registration 8:50-9:00 Welcome and Overview	Breakfast (covered) and registration	Breakfast (covered) and registration	Breakfast (covered) and registration
9:00 - 9:35	**Jochen Garcke** Suboptimal feedback control of PDEs by solving HJB equations on adaptive sparse grids	**Christoph Pflaum** Ritz-Galerkin Discretization of PDE's with Variable Coefficients on Sparse Grids Using Prewavelets	**Tucker Carrington** A new sparse-grid collocation method for solving the Schroedinger equation	**Toni Volkmer** Sparse high-dimensional FFT with applications to data mining
9:35 - 10:10	**Lee Ricketson** Sparse grid techniques for particle–in–cell schemes	**Yingda Cheng** An Adaptive Multiresoluton Discontinuous Galerkin Method for Time-Dependent Transport Equations in Multi-dimensions	**Jingwei Hu** A Stochastic Galerkin Method for the Boltzmann Equation with High Dimensional Random Inputs Using Sparse Grids	**Bryan Quaifei** High-Order Adaptive Time Stepping for Vesicle Suspensions
10:10-10:45	Coffee Break(covered)	Coffee Break(covered)	Coffee Break(covered)	Coffee Break(covered)
10:45-11:20	**Abdellah Chkifa** A sparse grid collocation method based on LaVallée Poussin kernel.	**Miroslav Stoynov** A Dynamically Adaptive Sparse Grids Method for Quasi-Optimal Interpolation of Multidimensional Functions	**Yanzhao Cao** Backward SDE method for nonlinear filtering problems	**Soeren Wolfers** Multi-index approximation of multilinear problems with applications to kernel-based methods in UQ
11:20-11:55	**Jens Oettershagen** Optimal Integration in Reproducing Kernel Hilbert spaces	**Kilian Röhner** Spatial Refinement for Sparse Grid Classifiers based on Online Density Estimation	**Peng Chen** Adaptive sparse quadrature for high-dimensional integration with Gaussian distribution: application to Bayesian inverse problems	**Allessandro Alla** Nonlinear Model Reduction via Dynamic Mode Decomposition
11:55-12:30	**Fabian Franzelin** Preserving Positivity of Sparse Grid Surrogates	**Peter Jantsch** Lebesgue constant for weighted Leja sequences on unbounded domains	**Nick Dexter** Global Reconstruction of Solutions to Parametric PDEs via Compressed Sensing	**Constantin Weiser** Computationally Efficient Estimation of Multinomial and Panel Probit Models
12:30-13:45	Lunch Break (covered)	Lunch Break (covered)	Lunch Break (covered)	Lunch Break (covered)
13:45-14:45	**C. T. Kelley (invited)** Sparse Grids and Computational Chemistry	**Raul Tempone (invited)** Multi-Index approximation and smoothing techniques with sparse grids	**Tino Ullrich (invited)** Hyperbolic cross approximation--past, present and future	**Kenneth Judd (invited)** High-Dimensional Challenges in Economic Modeling
14:45-15:20	**Julian Valentin** Gradient-Based Topology Optimization with B-Splines on Sparse Grids	**Hoang Tran** Polynomial approximation via compressed sensing of high-dimensional functions on lower sets	**Rai Prashant** Low-rank approximation based quadrature for fast evaluation of quantum chemistry integrals	**Anh Tran** Comparison between Kaucher interval arithmetic, polynomial chaos expansion on Smolyak sparse grids, and Monte Carlo sampling in Molecular Dynamics simulation
15:20-15:50	Coffee Break(covered)	Coffee Break(covered)	Coffee Break(covered)	Closing remarks
15:50-16:25	**Bastian Bohn** Sparse grid regression in the noiseless setting	**David Pfander** Performance-Portable Close-to-Peak-Peformance Regression on Spatially Adaptive Sparse Grids Using Auto-Tuning	**Dirk Pflüger** Fault tolerance and silent fault detection with the sparse grid combination technique	
16:25-17:00	**Peter Schober** Solving Dynamic Portfolio Choice Models in Discrete Time Using Spatially Adaptive Sparse Grids	**Markus Siebenmorgen** Smoothing the payoff of European basket options	**Mario Heene** Massively parallel computation of high-dimensional PDEs with the Sparse Grid Combination Technique	
17:00-17:35	**Diane Guignard** A posteriori error estimate and adaptive sparse grid algorithm for random PDEs	**Lorenzo Tamellini** A sparse version of IGA solvers	**Guannan Zhang** A multilevel reduced-basis method for parameterized PDEs	