

# 25th Biennial Conference on Numerical Analysis

25 June - 28 June, 2013

Programme

Chair:	JA325: Davydov					
9:00-9:05	Opening Remarks					
9:05-10:05	<b>R Beatson</b> Radial basis functions applic	R Beatson Radial basis functions applications and theory				
10:05-11:05	A Abdulle					
	Numerical homogenization r	nethods: beyond a story of sar	nd			
11:05-11:30		COFFE	EE/TEA			
Chair:	JA325: M1	JA314: M2	JA317: M3	AR201: M4		
11:30-11:55	R Tappenden M1	A Dedner M2	R Kannan M3	D Duncan M4		
	Inexact coordinate descent	Explicit methods and HPC: DG for meteorological appli- cations	Using eigenvectors to detect and fix ill conditioning in structural finite element ma- trices	Convolution-in-time approxi- mations of time dependent boundary integral equations (TDBIEs)		
11:55-12:20	P Richtárik M1	D Groen M2	P Smith M3	L Banjai M4		
	Randomized lock-free meth- ods for minimizing partially separable convex functions	Multiscale simulation: an emerging approach for solving complex scientific problems	The effects of plasticity on the condition number of the stiffness matrix	Fast methods for time- domain boundary integral equations		
12:20-12:45	O Fercoq M1	J Hogg M2	S Hendry M3	T Betcke M4		
	Doubly Parallelized Coordi- nate Descent	Sparse Communication Avoiding Pivoting	Domain decomposition meth- ods applied to problems in structural analysis	Solving time-domain wave problems with BEM++		
12:45-14:00	LUNCH-Lord Todd					
Chair:	JA325: Mackenzie					
14:00-15:00	<b>P Monk</b> The solution of time harmor	nic wave equations using comp	lete families of elementary solu	utions		
Chair:	JA325: M1	JA314: M2	JA317: M3	AR201: M4		
15:05-15:30	J Turner M1	M Blatt M2	E Deadman M3	M Payne M4		
	Preconditioned Newton- Krylov methods for Topology Optimization	Adapting DUNE's Parallel Al- gebraic Multigrid to Hybrid Architectures	Implementing Algorithms for the NAG Library	A modified spectral element method for efficient time- stepping for the acoustic wave equation		
15:30-15:55	K Wei M1	D Göddeke M2	J Cherrie M3	M Georgoulis M4		
	Alternating minimization	Energy efficiency aspects of	Accessible algorithms and us-	A posteriori error bounds for		
	method for matrix comple- tion	high performance computing for PDEs	able software	for the wave equation		
15:55-16:20	method for matrix comple- tion M Takáč M1 Alternating maximization:	high performance computing for PDEs M Giles M2	able software J Dobson M3	For the wave equation H Wang M4		

16:20-16:45	COFFEE/TEA
Chair:	JA325: D Higham
16:45-17:55	I Sloan (A.R. Mitchell Lecture) Lifting the Curse of Dimensionality: Numerical Integration in Very High Dimensions
18:15-19:15	DINNER-Lord Todd
20:00-21:00	RECEPTION-Glasgow City Chambers

#### Tuesday 25th June

11:05-11:30	COFFEE/TEA			
Chair:	JA412 Chernov	JA327 Tisseur	JA505 England	JA507 Duff
11:30-11:55	<b>Z</b> Dong A multilevel sparse kernel- based stochastic collocation finite element method for el- liptic problems with random coefficients	L Taslaman Exploiting low rank of damping matrices using the Ehrlich-Aberth method	A Hill Symmetric General Linear Methods	K Soodhalter Krylov Subspace Recycling for Families of Shifted Linear Sys- tems
11:55-12:20	<b>T Zhou</b> On Dynamically Orthogonal Fields Approach for Time De- pendent Stochastic PDEs	<b>L Lin</b> Covariance Structure Regu- larization via Entropy Loss Function	O Koch Local Estimates of the Time- Stepping Error for High-Order Splitting Methods	<b>S Gazzola</b> Generalized Arnoldi-Tikhonov Methods with Applications to Sparse Reconstruction
12:20-12:45	<b>S Cook</b> Multi Level Monte Carlo Methods for Atmospheric Dis- persion Modelling	<b>D Simpson</b> Determinants, inverses and matrix functions: Modern it- erative methods in computa- tional statistics	J Fatokun A Class of L-Stable Im- plicit Trapezoidal-Like Inte- grators for the Solution of Parabolic Partial Differential Equations on Manifolds	A Khabou LU factorization with panel rank revealing pivoting

12:45-14:00

LUNCH-Lord Todd

Chair:	JA412: Costabel	JA327: Rees	JA505: Hill	JA507 Le Borne
15:05-15:30	G Vainikko	M Aprahamian	W Auzinger	T-X Gu
	Product quasi-interpolation method for weakly singular integral equations	The Matrix Unwinding Func- tion	Defect-based error estimates for exponential splitting methods	Matrix-Free Physics-Based Preconditioned Krylov Subspace Methods for 2D Particle Transport Problem
15:30-15:55	V Noferini	M Sharify	T Norton	A Wathen
	Computing the common zeros of two bivariate functions via Bézoutians	Locating the Eigenvalues of Matrix Polynomials	A Fresh Start For Leapfrog	Preconditioning for PDE- constrained optimization
15:55-16:20	J Blake		T. Roldán	O Kardani Application of Preconditioned
	Solving the neutron transport equation within a diffusive regime		Construction of robust and efficient Implicit-Explicit Runge-Kutta methods	Conjugate Gradient Method to Some Challenging Large Scale Problems in Computa- tional Geomechanics

## Wednesday 26th June

Chair:	JA325: Davies				
9:00-10:00	H Brunner Numerical analysis and computational solution of integro-differential equations				
10:00-11:00	M Powell On the symmetric Broyden f	ormula in optimization calcula	tions		
11:00-11:30		COFFE	E/TEA		
Chair:	JA325: M6	JA314: M7	JA317: M2	AR201: M4	
11:30-11:55	M Inglesias M6	S Loisel M7	W Śmigaj M2	E Spence M4	
	Evaluation of Gaussian ap- proximations to Bayesian in- verse problems in subsurface models	Efficient algorithms for large- scale problems	Boundary-element calcula- tions with BEM++	Is the Helmholtz equation re- ally sign-indefinite?	
11:55-12:20	S Cotter M6	W Subber M7	A Bolis M2	D Shanks M4	
	A Bayesian Approach to Shape Registration	Domain Decomposition Pre- conditioners for the Spec- tral Stochastic Finite Element Method	A hybrid-algorithm paralleli- sation approach for the solu- tion of 3D problems	Shifted Laplace DDM precon- ditioners for the Helmholtz equation	
12:20-12:45	C Farmer M6 Variational Smoothing Filters for Sequential Inverse Prob- lems	S Güttel M7 Rational Krylov methods for transient electromagnetic geophysical forward modeling	N Dingle M2 Investigating the convergence of asynchronous iterative methods	O Laghrouche M4 Locally enriched finite ele- ment method for 3D elastic wave problems	
12:45-14:00		LUNCH-I	ord Todd		
Chair:	JA325: Ramage				
14:00-15:00	<b>D O'Leary</b> Image Restoration and Unce	rtainty Quantification			
Chair:	JA325: M6	JA314: M7	JA317: M8	AR201: M4 and M5	
15:05-15:30	F Tesei M6	V Dolean M7	M Freitag M8	S Groth M4	
	Multi Level Monte Carlo methods with Control Variate for elliptic SPDEs	Optimized Schwarz Methods for curl-curl time-harmonic Maxwell's equations	Data assimilation as an in- verse problem: theory and computational challenges	Hybrid numerical-asymptotic approximation for high fre- quency scattering by penetra- ble convex polygons	
15:30-15:55	M Park M6	F Kwok M7	A Lawless M8	E O'Riordan M5	
	A new variance reduction technique for multilevel Monte Carlo methods <i>coarse</i> grid variates	Coarse grid correction for the Neumann–Neumann waveform relaxation method	Instability and regularization in data assimilation	Pointwise accuracy of numer- ical approximations to the scaled partial derivatives of the solutions to singularly per- turbed elliptic problems	
15:55-16:20	R Scheichl M6	H Nguyen M7	P van Leeuwen M8	J Quinn M5	
	Multilevel Markov Chain Monte Carlo with Applica- tions in Subsurface Flow	An Efficient Preconditioner for Parallel Adaptive Finite El- ement	Nonlinear data-assimilation in high dimensions: Merging probabilistic and optimisation techniques	Experiments with a Shishkin Algorithm for a Singu- larly Perturbed Quasilinear Parabolic Problem with a Moving Interior Layer	
16:20-16:45		COFFE	E/TEA		
Chair:	JA325: M6	JA314: M7	JA317: M8	AR201: M5	
16:45-17:10	I Graham M6	H Berninger M7 The 2-Lagrange Multiplier Method Applied to Noplin-	S Jenkins M8	N Madden M5	
	ement methods for elliptic PDEs with log-normal ran- dom coefficients	ear Transmission Problems for the Richards Equation in Het- erogeneous Soil with Cross Points	The Effects of Numerical Model Error in Data Assimi- lation	A boundary layer precondi- tioner for a singularly per- turbed problem	
17:10-17:35	A Chernov M6	A Karangelis M7	I Gejadze M8	M Schopf M5	
	Convergence analysis for mul- tilevel variance estimators in Multilevel Monte Carlo Meth- ods and application for ran- dom obstacle problems	Solving Large systems us- ing the 2-Lagrange multiplier methods	On practical observability of nonlinear dynamical systems in the variational data assimi- lation framework	Convergence in balanced norms for reaction-diffusion problems	
17:35-18:00	E Ullmann M6	J Michaud M7	V Shutyaev M8	N Kopteva M5	
	Multilevel Estimation of Rare Events	Fuzzy Domain Decomposi- tion: a new perspective on heterogeneous DD methods	Analysis error covariance and posterior covariance in varia- tional data assimilation	Linear Finite Elements may be only First-Order Pointwise Accurate on Anisotropic Tri- angulations	

11:00-11:30		COFFEE/TEA	
Chair:	JA412: Berrut	JA505: Wathen	JA507 Trefethen
11:30-11:55	J Van lent	P Farrell	E Sousa
	Numerical Integration on the Sphere using an Equal Area Map- ping from the Regular Octahe- dron	RBF Multiscale Collocation for Second Order Elliptic Boundary Value Problems	Implicit methods for fractional diffusion problems
11:55-12:20	N Chaulet	O Dang	A Khan
	Asymptotic analysis of interior transmission eigenvalues for a perfect conducting body coated by a thin dielectric layer	Optimal Scaling Parameters for RBF-FD Aproximation of Poisson Equation	Numerical solution of fourth or- der parabolic partial differential equation using exponential sextic splines
12:20-12:45	M Costabel	M Rebelo	T Ratnanather IIPBF - a Matlab toolbox for
	On the volume integral equation in electromagnetic scattering	A meshfree method for elasticity problems with interfaces	computing infinite integrals of products of Bessel functions of the 1st and 2nd kind

12:45-14:00

LUNCH-Lord Todd

Chair:	JA412: Diogo	JA505: Chen	JA507 Vainikko
15:05-15:30	S Laurens	M Ibrahim	D Occorsio
	How to compute the reflection and transmission coefficients of a plane acoustic wave by a low- porosity perforated plate?	Fourth Order Variational Formu- lation for Image Registration	Approximation of Hadamard finite-part integrals on the semiaxis
15:30-15:55	W Yeo	A Thompson	A Pedas
	Refinable $C^2$ Piecewise Quintic Polynomials on Powell-Sabin-12 Triangulations	A tree projection algorithm for wavelet-based sparse approxima- tion	Regularity of the solution to a class of nonlinear weakly singular integral equations
15:55-16:20	V Gopal	B Williams	M Russo
	An Off-step Discretization for the Solution of Two-space Dimen- sional Second Order Quasi-linear Hyperbolic Equations	Mathematical Deblurring of Im- ages for Non-Blind and Blind Restoration	Numerical methods for Fredholm integral equations defined on the square
16:20-16:45		COFFEE/TEA	
Chair:	JA412: E Spence	JA505: Gould	JA507 Duncan
16:45-17:10	M Kumar A New Fifth-Order Derivative	B Bah Model-based Sketching and Re-	S Seyedallaei On the Jacobi-collocation
	Free Newton-type Method for Solving Nonlinear Equations	covery with Expanders	method for some nonlinear sin- gular Volterra integral equations
17:10-17:35	Free Newton-type Method for Solving Nonlinear Equations A Srivastava	covery with Expanders	method for some nonlinear sin- gular Volterra integral equations M-C De Bonis
17:10-17:35	Free Newton-type Method for         Solving Nonlinear Equations         A Srivastava         Positive solutions of semi-linear         elliptic equation using finite element approximation	N Yadav Artificial Neural Network Tech- nique for solving Troesch's prob- lem	method for some nonlinear sin- gular Volterra integral equations M-C De Bonis Remarks on two integral opera- tors and numerical methods for Cauchy Singular Integral Equa- tions
17:10-17:35 17:35-18:00	<ul> <li>Free Newton-type Method for Solving Nonlinear Equations</li> <li>A Srivastava</li> <li>Positive solutions of semi-linear elliptic equation using finite ele- ment approximation</li> </ul>	N Yadav Artificial Neural Network Tech- nique for solving Troesch's prob- lem A Yadav	method for some nonlinear sin- gular Volterra integral equations M-C De Bonis Remarks on two integral opera- tors and numerical methods for Cauchy Singular Integral Equa- tions C Laurita

## Thursday 27th June

Chair:	JA325: Barrenechea				
9:00-10:00	T Tang High-Order and Adaptive Time Stepping Methods for Energy Gradient Flows				
10:00-11:00	P Bochev Optimization-based modelin	g - a new strategy for predict	ive simulations of multiscale,	multiphysics problems	
11:00-11:30		COFFE	E/TEA		
Chair:	JA325: M6 JA314: M9 JA317: M10 AR201: M8				
11:30-11:55	A Onwunta M6	N Trefethen M9	E de Sturler M10	K Brown M8	
	Low Rank Solution of Un- steady Diffusion Equation with Stochastic Coefficients	What would "Diskfun" look like?	Recycling Preconditioners for Sequences of Systems	Efficient Computation of the Posterior Covariance Matrix in Large-Scale Variational Data Assimilation Problems	
11:55-12:20	E Tzitzili M6	A Townsend M9	S Le Borne M10	F Le Dimet M8	
	Approximation of Stratonovich SDEs and Travelling Waves	Chebfun2: An extension of Chebfun to two dimensions	Hierarchical preconditioners for higher-order FEM	Sensitivity Analysis in Varia- tional Data Assimilation	
12:20-12:45	S Adhikari M6	N Hale M9	S Hajian M10	P Browne M8	
	Fast and accurate uncer- tainty quantification (UQ)	Fast Chebyshev to Jacobi transforms using asymptotic expansions	How DG Discretizations In- fluence the Convergence of Block Jacobi Preconditioning	A simple method for using a complex model within a par- ticle filter	
12:45-14:00		LUNCH -	Java Cafe		
Chair:	JA325: Dolean				
14:00-15:00	J Meza Mathematical Challenges and Opportunities in Energy and the Environment				
Chair:	JA325: M6	JA314: M9	JA317: M10	AR201: M11	
15:05-15:30	A Kundu M6 Stochastic Finite Element Method for dynamical sys- tems with random boundary topology	A Birkisson M9 Computing multiple solu- tions of nonlinear ODEs with Chebfun	T Rees M10 Block Diagonal Precondi- tioners for Optimization Problems	A Larcher M11 Residual-based adaptive tur- bulence modelling with quan- titative <i>a posteriori</i> error control	
15:30-15:55	<b>D Silvester</b> M6 A posteriori error estimation for stochastic Galerkin ap- proximation	M Webb M9 Computing Complex Singu- larities of Differential Equa- tions with Chebfun	J Pearson M10 Fast Iterative Solution of PDE-Constrained Optimiza- tion Problems	J Lang M11 Adaptive Moving Meshes in Large Eddy Simulation for Turbulent Flows	
15:55-16:20	C Powell M6	K Xu M9	X He M10	M Picasso M11	
	Efficient Solvers for Steady- State Navier–Stokes Equa- tions with Random Data	Computing Inverse Functions	On some preconditioning techniques for incompressible Navier-Stokes equations	Anisotropic error estimates and space adaptivity for a semi-discrete finite element approximation of the tran- sient transport equation	
16:20-16:45		COFFE	E/TEA		
Chair:	JA325: M12	JA314: M9	JA317: M10	AR201: M11 and M5	
16:45-17:10	A Spence M12	J-P Berrut M9	J Pestana M10	M Braack M11	
	Perturbation Theory for Eigenvalues of Symmetric Matrices arising in Network Analysis	The linear barycentric ratio- nal quadrature method for Volterra integral equations	GMRES convergence bounds that depend on the right- hand side vector	Model and mesh adaptivity for transient problems	
17:10-17:35	A Mantzaris M12	G Klein M9	J Duintjer Tebbens M10	T Linß M5	
	Bridges in Twitter Networks	Rational integration of an- alytic functions from equis- paced data	Do Ritz values influence the convergence behavior of restarted GMRES ?	Maximum-norm a posteriori error estimates for parabolic equations	
17:35-18:00	A Alsayed M12	F di Tommaso M9	V Simoncini M10	M Stynes M5	
	Betweenness Centrality Mea- sures for Dynamic Networks	An extension of Shepard in- terpolation with quadratic approximation order	Solving III-posed Linear Sys- tems with GMRES	A priori bounds for a variable-coefficient elliptic convection-diffusion problem	
19:00 for $19:30$	DRINKS RECEPTION and CONFERENCE DINNER-Lord Todd				

11:00-11:30		COFFEE/TEA	
Chair:	JA412: Georgoulis	JA505: N Higham	JA507: Graham
11:30-11:55	G Barrenechea Stabilised finite element methods for a bending moment formula- tion of the Reissner-Mindlin plate model	J Hook Tropical Eigenvalues	F Yang Towards the development and application of optimal solvers for continuum models of tumour growth
11:55-12:20	<b>Z</b> Guo Energy Law and Its Numer- ical Preservation for Quasi- Incompressible Navier-Stokes Cahn-Hilliard (NSCH) System with Variable Density	C Schröeder A priori convergence bounds for Hermitian inexact Krylov meth- ods for eigenspaces	Y Chen The Closest Point Method and Multigrid solvers for elliptic equa- tions on surfaces
12:20-12:45	O Davydov Numerical Solution of Monge- Ampère Equation on Domains Bounded by Piecewise Conics	A Struthers Evaluation and Design of Quadra- ture for Contour Integral Based Eigenvalue Algorithms	<b>S Takacs</b> An abstract multigrid framework applied to a Stokes control prob- lem
12:45-14:00		LUNCH - Java Cafe	

Chair:	JA412: Stynes	JA505: Fletcher	JA507: O'Riordan
15:05-15:30	B Garcia-Archilla Stabilization of convection- diffusion problems by Shishkin mesh simulation. Recent developments	C Cartis On the evaluation complexity of constrained smooth optimization	K Brabazon Comparison of Multigrid Methods for the Solution of Nonlinear Dif- fusion Equations: Nonlinear vs. Newton
15:30-15:55	<b>R Andreev</b> Stability of space-time Petrov- Galerkin discretizations for parabolic evolution equations	A El-Said Optimisation and conditioning in variational data assimilation	N Bird High Order Nonlinear Diffusion: A Moving Mesh Finite Difference Method
15:55-16:20	G Andriamaro	J Fowkes	M Hubbard
	Bernstein-Bézier Vector Finite El- ements	Branching and Bounding Im- provements for Lipschitz Global Optimization	Space-Time Residual Distribution Schemes on Moving Meshes
16:20-16:45		COFFEE/TEA	
Chair:	JA412: Kumar	JA505: Cartis	JA507: Hubbard
16:45-17:10	F Nouri	N Gould	S Zhu
	A Discontinuous Galerkin Ap- proach for Flows in Porous Media	A practical dual gradient- projection method for large-scale, strictly-convex quadratic pro- gramming	Convexity and solvability of ra- dial basis functions with different shapes
17:10-17:35	M Uzunca	R Fletcher	S Korkut
	Adaptive Discontinuous Galerkin Methods for Nonlinear Diffusion- Convection-Reaction Models	On the matrix algebra of Lorentz transformations	A New Splitting Method and its Analysis for Non-autonomous Systems
17:35-18:00	F Karakatsani	Y Yan	S Metcalfe
	A posteriori error analysis for fully discrete Crank – Nicolson schemes	Optimal active-set prediction for interior point methods	Adaptive discontinuous Galerkin methods for non-stationary convection-diffusion problems

	Frida	ay 28th June			
Chair:	JA325: Kopteva				
9:00-10:00	J Tanner Sparse compressed sensing and matrix completion				
10:00-11:00	${f M}$ ${f Dauge}$ Old and New on eigenvalues of	the Schur complement of the Sto	kes operator		
11:00-11:30		COFFEE/TEA			
Chair:	JA325: M12	JA314: M13	JA317: Hogg		
11:30-11:55	<b>E Dombi</b> M12 Developing an evolving network model based on an extension of the triadic closure concept	C MacDonald M13 An adaptive moving mesh method for a Q-tensor liquid crystal model	<b>S Fang</b> Loosely Coupled Parallel Compu- tation of Leading Part Singular Value Decomposition		
11:55-12:20	P Knight M12 The How and Why of Balancing	E Gartland M13 Some numerical aspects of liquid- crystal director modeling: moti- vation and Newton-like methods	M Jehl A Parallel Solver for the Forward Problem in Electrical Impedance Tomography using DUNE FEM		
12:20-12:45	D Higham M12 Gone in 20 Minutes	A Ramage M13 Some numerical aspects of liquid- crystal director modeling: stabil- ity and preconditioning	E Mueller Algorithmic and Parallel Scalabil- ity of Elliptic Solvers in Atmo- spheric Modelling		
12:45-14:00		LUNCH - Foyer outside JA325			
		END OF CONFERENCE			

11:05-11:30		COFFEE
Chair:	JA327: Simoncini	JA412: García-Archilla
11:30-11:55	F Fairag	${f A}$ ${f Wachtel}$ A ${\cal C}^0$ interior penalty method for a
	Preconditioning Technique of Darcy's Law in Porous Media	singularly-perturbed fourth-order elliptic problem on layer adapted meshes
11:55-12:20	M Betcke A method for solution of linear in- verse problem with nonlinear reg- ularization term	J Mackenzie On the computational modelling of cell migration and chemotaxis
12:20-12:45	A Austin Projection-Based Methods for Eigenvalue Problems	A Husain Least squares $h - p$ spectral el- ement method for boundary layer problems on non-smooth domains
12:45-14:00		LUNCH - Foyer outside JA325
		END OF CONFERENCE

Number	Title
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#### Organiser(s)

M1	Recent Advances in Big Data Problems	Martin Takac and Rachael Tappenden
M2	Scientific Software and HPC	Timo Betcke and Andreas Dedner
M3	Numerical Analysis Software in Industry	Stephen Hendry and Ramaseshan Kannan
M4	Numerical Approximation of Wave Propagation Problems	Lehel Banjai and Penny Davies
M5	Numerical Methods for Layer Phenomena	Torsten Linß
M6	Fast and Accurate Uncertainty Quantification	Catherine Powell and Rob Scheichl
M7	Scalable Solvers for Large-Scale Partial Differential Equations	Sebastien Loisel, Waad Subber and Hieu Nguyen
M8	Mathematics for Data Assimilation	Igor Gejadze and Melina Freitag
M9	Mathematics and Algorithms Related to Chebfun	Nick Hale
M10	Developments in Preconditioners and Iterative Methods for Linear Systems	Jennifer Pestana and Eric de Sturler
M11	Adaptive Methods in Fluid Mechanics	Malte Braack
M12	Algorithms for Networks and Collective Behaviour	Alastair Spence and Des Higham
M13	Some Numerical Methods in Liquid Crystals	Chuck Gartland
M13	Some Numerical Methods in Liquid Crystals	Chuck Gartland