

# 28th Biennial Conference on Numerical Analysis

25 June - 28 June, 2019

Programme

Tuesday 25th June

| Chair:   | JA325  | G Barrenechea   | - Guile   |   |  |
|--|--|---|---|---|--|
| 9:00-9:05  | Opening Remarks  |   |   |   |  |
| 9:05-10:05   | V Girault  | Discretization of some elastic models with implicit non linear constitutive relations |   |   |  |
| 10:05-11:05  | H Wendland   | Kernel-based reconstructions  | Kernel-based reconstructions for uncertainty quantification   |   |  |
| 11:05-11:30  |  | COFFEE/TEA  |   |   |  |
| Chair:   | JA325 M1   | JA314 M2  | JA317 M3  | JA506 M4  |  |
| 11:30-11:55  | B Li M1  | K Soodhalter M2   | M Moreta M3   | A Ramage M4   |  |
|  | Subdiffusion with a time-<br>dependent coefficient: analy-<br>sis and numerical solution   | Some augmented methods for treatment of ill-posed problems                            | Exponential quadrature rules without order reduction for integrating linear initial boundary value problems | Preconditioning for the 4D-Var method in data assimilation                          |  |
| 11:55-12:20  | J Wang M1  | M Sabaté Landman M2   | N Reguera M3  | E Sachs M4  |  |
|  | Convergence of $L1$ -Galerkin FEMs for nonlinear time-fractional Schrödinger equations   | Adaptive regularization parameter choice rules for large-<br>scale problems           | Avoiding order reduction when integrating nonlinear problems with Strang splitting                          | Preconditioning for partial integro-differential equations                          |  |
| 12:20-12:45  | C Huang M1   | J Winkler M2  | H Herrero M3  | J Stocek M4   |  |
| Sharp spatial $H^1$ -norm analysis of a finite element method for a time-fractional initial-boundary value problem |  | Blind image deconvolution using a non-separable point spread function                 | A Schwarz method for a<br>Rayleigh-Bénard problem   | Optimal operator preconditioning for pseudodifferential boundary problems           |  |
| 12:45-14:00  |  | LUNCH-Urban   | Bean Java Cafe  |   |  |
| Chair:   | JA325 P Knight   |   |   |   |  |
| 14:00-15:00  | U Rüde Parallel multigrid for systems with a trillion unknowns and beyond  |   |   |   |  |
| Chair:   | JA325 M1   | JA314 M2  | JA317 M3  | JA506 M4  |  |
| 15:05-15:30  | Y Yan M1   | C Zhang M2  | J C Jorge M3  | D Loghin M4   |  |
|  | Laplace transform method for<br>solving the fractional ca-<br>ble equation with nonsmooth<br>data                                  | Expectation propagation for Poisson data  | Solving efficiently time de-<br>pendent singularly perturbed<br>convection-diffusion systems                | Preconditioners for boundary control of elliptic PDE                                |  |
| 15:30-15:55  | H Chen M1  | F Sherry M2   | A Portillo M3   | N Bootland M4   |  |
|  | Error analysis of the Grünwald–Letnikov scheme for fractional initial-value problems with weakly singular solutions                | Learning a sampling pattern for MRI   | High-order full discretization for two-dimensional coupled seismic wave equations                           | On least-squares commutator (LSC) preconditioning for incompressible two-phase flow |  |
|  |  |   |   | T.D. M4   |  |
| 15:55-16:20  | X Meng M1  | A Theljani M2   |   | J Pearson M4  |  |
| 15:55-16:20  | X Meng M1<br>Error analysis for a fractional-<br>derivative parabolic problem<br>on quasi-graded meshes using<br>barrier functions | A Theljani M2  Variational models for image registration                              |   | Fast interior point solvers and preconditioning for PDE-constrained optimization    |  |
| 15:55-16:20<br>16:20-16:45   | Error analysis for a fractional-<br>derivative parabolic problem<br>on quasi-graded meshes using                                   | Variational models for image registration   | EE/TEA  | Fast interior point solvers and preconditioning for PDE-                            |  |
|  | Error analysis for a fractional-<br>derivative parabolic problem<br>on quasi-graded meshes using                                   | Variational models for image registration   | EE/TEA  | Fast interior point solvers and preconditioning for PDE-                            |  |
| 16:20-16:45  | Error analysis for a fractional-<br>derivative parabolic problem<br>on quasi-graded meshes using<br>barrier functions              | Variational models for image registration   | EE/TEA<br>Walk This Way   | Fast interior point solvers and preconditioning for PDE-                            |  |
| 16:20-16:45<br>Chair:  | Error analysis for a fractional-<br>derivative parabolic problem<br>on quasi-graded meshes using<br>barrier functions              | Variational models for image registration  COFFE  P Davies  (A R Mitchell Lecture)    | ,   | Fast interior point solvers and preconditioning for PDE-                            |  |

### Tuesday 25th June

| 11:05-11:30 |   | COFFEE/TEA  |
|-------------|---|---|
| Chair:      | JA505 I Graham  | JA507 P Jimack  |
| 11:30-11:55 | D Duncan  Approximation of time domain boundary integral equations                        | A Bespalov Convergence analysis of adaptive stochastic Galerkin FEM for elliptic PDEs with parametric uncertainty |
| 11:55-12:20 | M Khumalo  Numerical methods for Cordial Volterra integral equation with vanishing delays | M Aljohani  Multilevel numerical algorithms for thin film flow  |
| 12:20-12:45 | P Davies The MRE inverse problem for the elastic shear modulus                            | R Youngnoi  Fast iterative solver for stochastic Galerkin finite element approximations                           |
| 12:45-14:00 | LUNCH   | I-Urban Bean Java Cafe  |

| Chair:      | JA505 D Duncan  |            | JA507 I Duff   |
|-------------|---|------------|--|
| 15:05-15:30 | A Bastounis Computational paradoxes in deep learning  |            | I Kuzmanović Ivičić<br>Structured Sylvester and $T$ - Sylvester equations    |
| 15:30-15:55 | D Stewart Minimax approximation by ridge functions, and neural networks                                     |            | C Ferreira Wilkinson test matrices   |
| 15:55-16:20 | D Savostyanov Parallel cross interpolation for high-precision computa- tion of high-dimensional inte- grals |            | N Mastronardi Computing the Jordan structure of totally nonnegative matrices |
| 16:20-16:45 |   | COFFEE/TEA |  |

#### Wednesday 26th June

| Chair:      | JA325:  | J Pestana  |  |   |
|-------------|---|--|--|---|
| 9:00-10:00  | R Chan  | Flexible methodology for image segmentation  |  |   |
| 10:00-11:00 | G Kreiss  | Stability and accuracy for initial-boundary value problems revisited   |  |   |
| 11:00-11:30 |   | COFFE  | E/TEA  |   |
| Chair:      | JA325 M1  | JA314 M5   | JA317 M4   | JA506 M6  |
| 11:30-11:55 | M Kovács M1 Mittag-Leffler Euler integrator for a stochastic fractional order equation with additive noise  | M Braack M5  Local pressure correction for the Stokes equations  | A Wathen M4  Parallel preconditioning for time-dependent PDE problems  | M Tretyakov M6 Uncertainty quantification fo moving boundary problems with applications in composites manufacturing |
| 11:55-12:20 | Y Hu M1 Mittag-Leffler Euler integrator for solving semilinear time fractional stochastic partial differential equations driven by fractionally integrated additive noise | M González M5  Adaptive augmented mixed methods for the Oseen problem  | M Mazza M4  Multigrid preconditioners for anisotropic space-fractional diffusion equations                       | S Gerster M6  Controlling fluctuations in gas networks using stochastic Galerkin formulations                       |
| 12:20-12:45 | M Stynes M1  Blow-up in time-fractional initial-boundary value problems   | A Allendes M5<br>A posteriori error analysis for<br>stabilized methods: a nonlin-<br>ear Boussinesq problem, and<br>a Stokes model under singu-<br>lar sources | S Leveque M4  On preconditioners and higher-order time discretizations for PDE-constrained optimization problems | D Kalise M6  Polynomial approximation o Isaacs' equation and robust control of parabolic PDEs                       |
| 12:45-14:00 |   | LUNCH-Urban  | Bean Java Cafe   |   |
| Chair:      | JA325:  | J Mackenzie  |  |   |
| 14:00-15:00 | A Forbes  | The uncertainty contribution   | of numerical software  |   |
| Chair:      | JA325 M7  | JA314 M5   | JA317 M8   | JA506 M6  |
| 15:05-15:30 | M Girolami M7 A measure based construction  | G Matthies M5<br>Higher order variational time   | F Tudisco M8<br>Networks core–periphery de-  | A Tosin M6 Kinetic models of traffic flow   |
| 15:30-15:55 | of the finite element method  J Levesley M7   | discretisations for the incom-<br>pressible flow problems<br>G Barrenechea M5  | tection with nonlinear Perron eigenvectors M Cucuringu M8  | control via driver-assist vehicles A Festa Mo   |
|             | Approximation with Gaussians of fixed and varying scales  | Low-order divergence-free fi-<br>nite element methods in fluid<br>mechanics  | Spectral methods for certain inverse problems on graphs  | Hybrid differential games and their application to a match race problem   |
| 15:55-16:20 | I Tyukin M7 Kernel stochastic separation theorems and mathematics for making data-driven artificial intelligence systems better   | S Rubino M5<br>Numerical comparisons of fi-<br>nite element stabilized meth-<br>ods for a 2D vortex dynamics<br>simulation at high Reynolds<br>number          | G Estrada M8  Metaplex networks: influence of the exo-endo structure of complex systems on diffusion             | S Gomes M6  Parameter estimation fo macroscopic pedestriar dynamics models  |
| 16:20-16:45 |   | COFFE  | E/TEA  |   |
| Chair:      | JA325 M8  | JA314 M5   | JA317 M8   | JA506 M6  |
| 16:45-17:10 | Z Shao M9   | B García-Archilla M5 Mixed finite elements applied   | D Fasino M8  | B Düring Mo   |
|             | Sketching for sparse linear least squares   | to continuous data assimi-<br>lation for the Navier-Stokes<br>equations  | The random walk centrality, revised  | Kinetic models for optima control of wealth inequalities  |
| 17:10-17:35 | G Ughi M9   | J Novo M5  | P Knight M8  | U Vaes Mo   |
|             | Model based optimisation applied to black-box attacks in deep learning  | Two-grid based postprocessing of mixed finite element approximations to the Navier-Stokes equations  | Bipartivity measures and methods   | Spectral methods for optima control problems for equations of Fokker–Planck type                                    |
| 17:35-18:00 | L Roberts M9 Improving the scalability of derivative-free optimization for nonlinear problems   | M Discacciati M5 Conforming mixed finite element approximation of the Navier-Stokes/Darcy- Forchheimer problem   | F Arrigo M8  Eigenvector-based centrality measures in multilayer networks  | M Zanella M6 Structure preserving gPC methods for kinetic equations with uncertainties                              |
|             | ·   |  |  |   |

#### Wednesday 26th June

| 11:00-11:30 | COFFE   | E/TEA   |
|-------------|---|---|
| Chair:      | JA505 N Trefethen   | JA507 K Soodhalter  |
| 11:30-11:55 | $\mathbf{K} \ \mathbf{X} \mathbf{u}$ Backward errors incurred by the CORK linearizations                              | O Fercoq An adaptive primal-dual frame- work for nonsmooth convex min- imization  |
| 11:55-12:20 | P Maxwell Path-following methods for the  | I McInerney   |
|             | matrix numerical range, waves<br>on a shear flow, and other<br>parametrised eigenvalue problems                       | Modeling round-off error in the fast gradient method for predictive control   |
| 12:20-12:45 | S Miodragović Relative perturbation bounds for regular quadratic eigenvalue problem                                   | J Karátson Iterative methods for elliptic PDEs based on operator precon- ditioning  |
| 12:45-14:00 | LUNCH-Urban   | Bean Java Cafe  |
| Chair:      | JA505 C Rowlatt   | JA507 N Madden  |
| 15:05-15:30 | S Gong  | J Fatokun   |
|             | Domain decomposition pre-<br>conditioners for heterogeneous<br>Helmholtz problems                                     | Two-step implicit higher order<br>numerical integrator for stiff sys-<br>tems of initial boundary value<br>problems of ordinary differential<br>equations |
| 15:30-15:55 | D Palitta  Matrix equations techniques for time-dependent partial differential equations                              | H Wilber Compression properties in rank- structured solvers for Toeplitz lin- ear systems   |
| 15:55-16:20 | <b>F Nouri</b> An image restoration by a stochastic model   |   |
| 16:20-16:45 | COFFE   | E/TEA   |
| Chair:      | JA505 A Wathen  |   |
| 16:45-17:10 | F Fairag Preconditioning techniques for the Darcy-Forchheimer model us- ing block-centered finite differ- ence method |   |
| 17:10-17:35 | R Čiegis High order compact finite dif- ference schemes on nonuniform grids for nonstationary PDEs                    |   |
| 17:35-18:00 | M Aduamoah  Numerical methods for PDE- constrained optimization prob- lems in particle dynamics                       |   |

Thursday 27th June

| Chair:          | JA325   | V Dolean   | n dunc  |   |
|-----------------|---|--|---|---|
| 9:00-10:00      | F Kuo   | High dimensional integration and approximation: the quasi-Monte Carlo (QMC) way  |   |   |
| 10:00-11:00     | C-B Schönlieb   | Variational models and partial differential equations for mathematical imaging   |   |   |
| 11:00-11:30     |   | COFFEE/TEA   |   |   |
| Chair:          | JA325 M9  | JA314 M10  | JA317 M11   | JA506 M5  |
| 11:30-11:55     | E Riis M9   | M Colbrook M10   | T Hagstrom M11  | E Georgoulis M5   |
|                 | A geometric integration approach to nonsmooth, nonconvex optimisation   | Spectral problems and new resolvent based methods                                | Radiation boundary conditions for waves: extensions and applications  | hp-Version discontinuous Galerkin methods on es- sentially arbitrarily-shaped elements                  |
| 11:55-12:20     | J Grant-Peters M9   | A Horning M10  | L Xu M11  | R Araya M5  |
|                 | An exact line search algorithm for piecewise smooth functions   | Resolvent techniques for computing the spectrum of differential operators        | Coupling methods for elliptic problems in the unbounded domain  | An a posteriori error estima-<br>tor for the MHM method ap-<br>plied to Stokes and Brinkman<br>problems |
| 12:20-12:45     | L Kreusser M9   | M Webb M10   | H Yang M11  | D Silvester M5  |
|                 | A deterministic approach to avoid saddle points   | Structured matrices and other desiderata for spectral methods                    | Optimal control in a bounded domain for wave propagating in the whole space                                   | IFISS: A computational lab-<br>oratory for investigating in-<br>compressible flow problems              |
| 12:45-14:00     |   | LUNCH - Ur   | ban Bean Java Cafe  |   |
| Chair:          | JA325   | A Ramage   |   |   |
| 14:00-15:00     | M Wright  | (Fletcher-Powell Lecture)  | Optimization and machine lea  | arning: what are the connections?   |
| Chair:          | JA324 M9  | JA314 M10  | JA317 M11   | JA506 S Franz   |
| 15:05-15:30     | J Hall M9   | T Gutleb M10   | L Banjai M11  | A Hegarty   |
|                 | HiGHS: a high-performance linear optimizer  | A sparse spectral method for Volterra integral equations on the triangle         | Fast and memory efficient so-<br>lution of boundary integral for-<br>mulations of the Schrödinger<br>equation | Numerical solution of the<br>Hemker problem   |
| 15:30-15:55     | I Galabova M9   | A Gopal M10  | $\dot{\mathbf{W}}$ Lu M11   | N Madden  |
|                 | Solution of quadratic pro-<br>gramming problems for fast<br>approximate solution of lin-<br>ear programming problem | A fast, robust solver for the Lippmann-Schwinger equation                        | Analyzing wave scattering problems in layered media by using perfectly matched layers                         | A first-order system method for boundary layer problems   |
| 15:55-16:20     | M Kočvara M9  | S Olver M10  | Y Tjandrawidjaja M11  | P Méndez  |
|                 | On barrier and modified barrier multigrid methods for 3d topology optimization                                      | Orthogonal polynomials on algebraic curves and surfaces                          | The half-space matching method and its application to wave scattering in elastic plates                       | On divergence-free methods for double-diffusion equations in porous media                               |
| 16:20-16:45     |   | COF  | FEE/TEA   |   |
| Chair:          | JA325 M19   | JA314 M10  | JA317 M11   | JA506 A Hegarty   |
| 16:45-17:10     | A. Otemissov M9  Dimensionality reduction techniques for global optimization  | D Fortunato M10  The ultraspherical spectral element method                      | A boundary integral equation method for linear elastodynamics problems on unbounded domains                   | A Jha On numerical simulations and a posteriori analysis for algebraic flux correction schemes          |
| 17:10-17:35     | J Fowkes M9<br>A block-coordinate Gauss-<br>Newton method for nonlinear<br>least squares                            | A Townsend M10 Continuous analogues of Krylov methods for differential operators | C Zheng M11 Rational approximation of the square root function in the complex plane                           | S Franz Variational time integration for evolutionary systems   |
| 17:35-18:00     | D Driggs M9 An analysis of biased stochastic gradient descent methods   | N Trefethen M10 A new Laplace solver for regions with corners                    |   |   |
| 19:30 for 20:00 | DRINKS RECEPT   | TON and CONFERENCE I   | DINNER-Trades Hall  |   |
|                 |   |  |   |   |

## Thursday 27th June

| 11:00-11:30 | COFFEE/TEA  |
|-------------|---|
| Chair:      | JA505 F Tudisco   |
| 11:30-11:55 | A Lawless Improving the condition number of sample covariance matrices for use in variational data assimilation |
| 11:55-12:20 | E Hall Bayesian network PDEs for multiscale representations of porous materials                                 |
| 12:20-12:45 | A Kyriakis Robust solvers for highly heterogeneous Maxwell's equations  |
| 12:45-14:00 | LUNCH - Urban Bean Java Cafe  |

| Chair:      | JA505 D Silvester  |
|-------------|--|
| 15:05-15:30 | P Leleux  Multigrid-based augmented block-  Cimmino method   |
| 15:30-15:55 | B Ghosh A new two-step stable high accuracy implicit method for general second order nonlinear initial-value problems on a graded mesh |
| 15:55-16:20 | ${f J}$ ${f Van\ lent}$ Invertible piecewise rational interpolation  |
| 16:20-16:45 | COFFEE/TEA   |
| Chair:      | JA505 N Mastronardi  |
| 16:45-17:10 | L le Gorrec  Doubly-stochastic scaling of adjacency matrices for community detection   |
| 17:10-17:35 | I Duff Some highlights from NLAFET WP3 on parallel sparse direct solution  |
| 17:35-18:00 | I Graham  Analysis of circulant embedding methods for sampling stationary random fields  |

Friday 28th June

|             |   | riiday 20th J  | une   |
|-------------|---|--|---|
| Chair:      | JA325   | F Arrigo   |   |
| 9:00-10:00  | P Constantine   |  |   |
| 10:00-11:00 | N Kopteva   | A posteriori error estimation  | n on anisotropic meshes   |
| 11:00-11:30 |   | COFFE  | EE/TEA  |
| Chair:      | JA325 M12   | JA314 M13  | JA317 A Spence  |
| 11:30-11:55 | E Gawlik M12  | M Giles M13  | J Mackenzie   |
|             | Rational minimax iterations for computing fractional powers of matrices                         | Multilevel Monte Carlo using approximate distributions                                 | A conservative finite element ALE scheme for reaction-diffusion equations on evolving two-dimensional domains |
| 11:55-12:20 | Y Nakatsukasa M12<br>Approximating the <i>p</i> th root<br>by composite rational func-<br>tions | K Law M13 Inference with multilevel Monte Carlo  | T Shi What kind of tensors are compressible?  |
| 12:20-12:45 | I Pontes Duff M12 Data-driven model order reduction for Rayleigh-damped second-order systems    | J Beck M13<br>Multilevel methods for fast<br>Bayesian optimal experimen-<br>tal design | Y Yang Optimal transport based re- flection inversion: uncover model below reflectors                         |
| 12:45-14:00 |   | LUNCH-Foyer  | outside JA325   |
|             |   | END OF CC  | ONFERENCE   |
|             |   |  |   |

| Number | Title   | Organiser(s)                         |
|--------|---|--------------------------------------|
|        |   |                                      |
| M1     | Fractional-derivative problems  | M Stynes and Y Yan                   |
| M2     | Recent advances in the numerical solution of inverse problems in imaging          | S Gazzola                            |
| M3     | Trends in numerical methods for partial differential equations                    | AM Portillo, MJ Moreta and N Reguera |
| M4     | Preconditioning and iterative methods for differential equations                  | J Pearson and J Pestana              |
| M5     | Finite element methods for Navier-Stokes equations: theory and algorithms         | G Barrenechea and J Novo             |
| M6     | Computational methods for model-driven optimization and control under uncertainty | D Kalise and M Zanella               |
| M7     | Probabilistic numerical computation and high-dimensional data analysis            | I Tyukin                             |
| M8     | Matrix methods for networks   | F Arrigo and F Tudisco               |
| M9     | Recent advances in continuous optimisation  | N Gould and L Roberts                |
| M10    | Spectral methods  | S Olver, A Townsend and M Webb       |
| M11    | Numerical methods for partial differential equations in unbounded domains         | B Li and C Zheng                     |
| M12    | Rational approximation  | E Gawlik and Y Nakatsukasa           |
| M13    | Hierarchical methods in stochastic numerical approximations                       | A Haji-Ali                           |