Schedule

Tuesday, 08 November 2016	
17.00 – 19.00	***Registration at Grillhof***
19.00	***Dinner***
Wednesday, 09 November 2016	
08.30 – 08.35	***Opening***
08.35 – 09.20	Mari Paz Calvo Word series: some applications in numerical integration
09.20 – 09.45	David Cohen Exponential integrators for nonlinear Schrödinger equations with white noise dispersion
09.45 – 10.10	Chiara Piazzola Solution of large-scale Lyapunov differential equations
10.10 – 10.35	***Coffee break***
10.35 – 11.00	Christian Stohrer Finite element heterogeneous multiscale method for time-dependent Maxwell's equations
11.00 – 11.25	Hermann Mena Splitting methods for stochastic partial differential equations
11.25 – 11.50	Martina Moccaldi Adapted numerical integration of advection-reaction-diffusion problems generating periodic wavefronts
11.50 – 12:15	Andreas Sturm Locally implicit time integration for linear Maxwell's equations
12.15 – 14.00	***Lunch break***
14.00 – 14.25	Markus Gasteiger ADI preconditioners for the solution of the steady-state Vlasov equation
14.25 – 14.50	Tobias Jahnke Limit dynamics of the dispersion-managed nonlinear Schrödinger equation
14.50 – 15.15	Marcel Mikl Adiabatic midpoint rule for the dispersion-managed nonlinear Schrödinger equation
15.15 – 15:40	Robert Altmann Splitting methods for constrained diffusion-reaction systems
15.40 – 16.10	***Coffee break***
16.10 – 16.35	Simone Buchholz Mind the gap - two approaches to highly oscillatory differential equations
16.35 – 17.00	Raffaele D'Ambrosio Stability issues for stochastic multistep methods

17.00 – 17.25	Luben Vulkov Numerical solution of degenerate ultraparabolic equations for pricing of Asian options
17.25 – 17.50	Jonas Köhler ADI splitting and the discontinuous Galerkin method
17.50 – 18.15	Gregor Staggl An extension of the Savage–Hutter equations for the modeling of gravity driven mass flows over arbitrary topography in one space dimension
18.30	***Dinner***
20.00	***Evening programme***

Thursday, 10 November 2016

08.30 – 09.15	Martin J. Gander Space-time parallel methods based on domain decomposition
09.15 – 09.40	Lukas Einkemmer A comparison of boundary corrections for Strang splitting
09.40 – 10.05	Michaela Mehlin Muli-level local time-stepping methods of Runge–Kutta type for wave equations
10.05 – 10.30	Johannes Eilinghoff Fractional error estimates of splitting schemes for the nonlinear Schrödinger equation
10.30 – 10.55	***Coffee break***
10.55 – 11.20	Patrick Krämer Numerical methods for an efficient integration of the Maxwell–Dirac system
11.20 – 11.45	Antti Koskela Krylov approximation of polynomially perturbed linear ODEs
11.45 – 12.10	Naomi Auer Magnus integrators on graphic processing units
12.10 – 12.35	Robin Flohr A splitting approach for freezing waves
12.35 – 12.50	Miglena N. Koleva Two-grid method for solving non-linear models in mathematical finance
12.50 – 14.00	***Lunch break***
14.00 – 18.30	***Excursion to Rattenberg and Kristallglas Kisslinger*** *http://www.kisslinger-kristall.com/*
18.30	***Conference Dinner, Bierstindl, Innsbruck***

Friday, 11 November 2016	
08.30 – 08.55	David Hipp Numerical analysis of wave equations with dynamic boundary conditions
08.55 – 09.20	Martina Prugger A Riemann solver free numerical method for two-dimensional conservation laws
09.20 – 09.45	Othmar Koch Error analysis of splitting methods for parabolic problems under Dirichlet boundary conditions
09.45 – 10.10	Francesca Scarabel Numerical bifurcation analysis of nonlinear delay equations through pseudospectral discretization
10.10 – 10.35	***Coffee break***
10.35 – 11.00	Davide Liessi Approximating the stability of linear periodic delay models by pseudospectral methods
11.00 – 11.25	Stefano Maset Conditioning and relative error propagation in linear autonomous ordinary differential equations
11.25 – 11.50	Koondanibha Mitra A linear domain decomposition method for unsaturated flow in porous media
11.50 – 12.15	Peter Kandolf The action of trigonometric and hyperbolic matrix functions
12.15 – 12.40	Winfried Auzinger Similarity to contraction: the companion matrix case
12.40 – 12.45	***Closing***
12.50	***Lunch***