The Department of Mathematical Sciences Welcomes

2020 Taft Lecturer

Dr. Percy Deift

Silver Professor
Courant Institute of Mathematical Sciences
New York University

Wednesday, March 4th 2020

Room 500 Swift Hall

4:00 – 5:00 pm

Universality phenomena in numerical computation with random data

The speaker will discuss various standard numerical algorithms acting on random data. It turns out that the fluctuations in the time to compute the solution of the problem at hand to a desired accuracy, turn out to be universal, independent of the statistical assumptions on the data. Some of the results discussed are numerical and experimental, and some are proved rigorously. This is joint work with various authors, C.Pfrang, G.Menon, S.Olver, S.Miller, and (mostly) with Tom Trogdon.

Refreshments will be served 3:00– 3:40 pm in the Math Faculty &

Graduate Student Lounge Room 4118 French Hall West