KERNEL METHODS FOR HIGH DIMENSIONAL PROBLEMS

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Kernel methods are a common tool in many approximation problems as they can be used in a mesh-free setting. Moreover, the dimensionality of the approximation problem appears only mildly in the numerics but of course is present in theoretical assumptions on the point cloud which are needed to derive an error analysis. In this talk, we discuss kernel methods for potentially high-dimensional Bayesian inverse problems and present a problem-adapted error analysis for those problems.

The talk is based on joint work with several people who will be acknowledged during the talk.

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