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Masterarbeit - Master thesis

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Efficient stochastic isogeometric analysis for large-scale and high-dimensional stochastic problems

As an extension of finite element methods, the isogeometric analysis has been proposed and applied to a variety of problems [1]. Its extensions to stochastic problems, known as stochastic isogeometric analysis, has received some attention [2,3]. In these methods, spatial discretization is achieved by means of isogeometric discretization, and stochastic solutions are approximated by the polynomial chaos expansion or the spline chaos expansion. However, it is still a challenge to use these methods to deal with large-scale and high-dimensional stochastic problems.

The main goal of this thesis is to develop a weakly intrusive isogeometric method by combining deterministic isogeometric discretization and a weakly intrusive approximation of stochastic solutions [4,5], with special emphasis on large-scale and high-dimensional stochastic problems. Numerical tests of several benchmark stochastic problems will be used to illustrate performance of the developed method.

Literatur:

- [1] J.A. COTTRELL, T.J.R. HUGHES, Y. BAZILEVS: Isogeometric Analysis: Toward Integration of CAD and FEA.
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