-

-

- -

1

2

72

2

-

2020

-1. -	- - , - -

1.

-

2.

3.

discrepancy), QMC- MC- SparseGrid-

ANOVA-

-

			(в соответствии с учебным планом)				
1			4			4	6
2			6			4	12
3			6			8	22
		72	16	-	-	16	40

1

-2.

- **.**

---

1 - -

- .

(discrepancy), QMC- MC- SparseGrid-

ANOVA-

-

-

$C[a,b]$

$L_1([a,b]$ [a,b].

$X\sim$ U[0,2], Y 1), $Z\sim N(1,2$ **D**(X-2Y+3Z-4).

Y(t)=$X_1 f_1$(t)+...+ $X_n f_n$ $X_1, ..., X_n$ -

$a_1,..., a_n$ $d_1,..., d_n$ $f_1,..., f_n$ -

$W(t)$, $t>0$, --- $e^{-t/2}$ W(e^t), $t>0$,

$X_1, ..., X_n$

$Y(t_1,..., t_n)=X_1(t_1)+...+ X_n(t_n$

$Y(t_1,..., t_n)=X_1(t_1)...X_n(t_n)$.

-

-

-

QMC-, MC- SparseGrid-

$K(t,s)=\min\{t,s\}$.

$Y(t)=X_1(t_1)+...+ X_n(t_n$ $X_1, ..., X_n$ -

$K_1,..., K_n$..

$Y(t)=X_1(t_1)...X_n(t_n$ $X_1, ..., X_n$ -

$K_1,..., K_n$..

$W(t)$, $t>0$, --- $W(t)-tW(1)$, $t> 0$,

$b_1= b_2=1$.

- -

1)

d-

d-

-
-

		*)
1		
2		

(*)

1		3,75-4
2		3,0-3,5
3		2,25-2,75
4		

1.
2-
20. ISBN 978-5-534-09989-8.
URL: https://urait.ru/bcode/454199
2.
2-
ISBN 978-5-534-04817-9.
URL: https://urait.ru/bcode/454121
3.
83
ISBN 978-5-534-10209-3.
URL: https://urait.ru/bcode/456088

1.
2.
3. Adler R. J., Taylor J., Random Fields and Geometry, Springer, New York, 2007.
4. Novak E., Wozniakowski H., Tractability of Multivariate Problems. Volume I: LinearInformation, EMS TractsMath. 6, EMS, Zurich, 2008.
5. Novak E., Wozniakowski H., Tractability of Multivariate Problems. Volume II: Standard Information for Functionals, EMS Tracts Math. 12, EMS, Zurich, 2010.
6. Novak E., Wozniakowski H., Tractability of Multivariate Problems. Volume III: Standard Information for Operators, EMS Tracts Math. 18, EMS, Zurich, 2012.
7. Ritter R., Average-case Analysis of Numerical Problems, Lecture Notes in Math. No 1733, Springer, Berlin, 2000.
8. Traub J. F., Wasilkowski G. W., Wozniakowski H., Information, Uncertainty, Complexity, Addison-Wasley, Reading MA, 1983.
9. Traub J. F., Wasilkowski G. W., Wozniakowski H., Information-Based Complexity, Academic Press, New York, 1988.
10. Traub J. F., Wozniakowski H., A general theory of optimal algorithms, Academic Press, NewYork, 1980.
11. Traub J. F., Werschulz A. G., Complexity and Information, Camb. Univ. Press, Cambridge, 1998.

-

- http://www.cs.columbia.edu/~agw/ibc/
- https://www.journals.elsevier.com/journal-of-complexity
- http://cdo.smolgu.ru
- - http://biblioteka.smolgu.ru
- http://www.intuit.ru
- http://www.mathnet.ru
-

8. -

athematica WWW-
Web-