Optimal weighted least-squares methods for high-dimensional approximation

Giovanni Migliorati †*

† Université Pierre et Marie Curie 4 place Jussieu, 75005 Paris, France

We discuss the stability and accuracy of weighted least-squares methods for approximation in high dimension. Joint work with Albert Cohen (UPMC).

References

[1] A.Cohen, G.Migliorati: Optimal weighted least-squares methods, submitted, also available at arXiv:1608.00512

 $^{{\}rm *email:\ migliorati@ljll.math.upmc.fr}$