

Computational Information Games, a mini-tutorial.

Houman Owhadi, California Institute of Technology.

This mini-tutorial will review recent results on the game theoretic approach to numerical analysis and algorithm design developed in <http://epubs.siam.org/doi/abs/10.1137/15M1013894> and <https://arxiv.org/abs/1703.10761> (with Clint Scovel) and describe their interplay/relation with Probabilistic Numerical Methods, Information Based Complexity and Numerical Analysis.