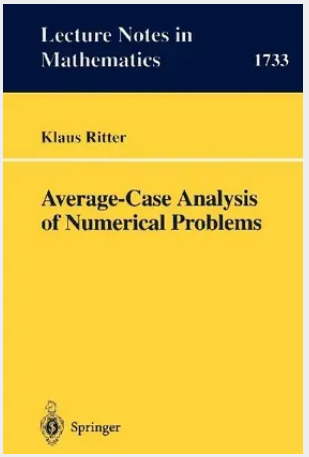
Ritter

Average-Case Analysis of Numerical Problems

The average-case analysis of numerical problems is the counterpart of the more traditional worst-case approach. The analysis of average error and cost leads to new insight on numerical problems as well as to new algorithms. The book provides a survey of results that were mainly obtained during the last 10 years and also contains new results. The problems under consideration include approximation/optimal recovery and numerical integration of univariate and multivariate functions as well as zero-finding and global optimization. Background material, e.g. on reproducing kernel Hilbert spaces and random fields, is provided.

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