Uncertainty propagation

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Uncertainty propagation is a subset of Uncertainty Quantification (UQ) techniques where the goal is to propagate the uncertainty via the solution of an enlarged system of partial differential equations. I will present the basis of the method that was used with Gael Poette for conservation laws in the context of ICF (Inertial Confinement Fusion) flows, make a parallel with Vlasov-Poisson and reduced MHD systems, and explain recent trends.