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We present a survey of the fundamentals and the applications of sparse grids, with a focus on the solution of partial differential equations (PDEs). The sparse grid approach, introduced in Zenger (1991), is based on a higher-dimensional multiscale basis, which is derived from a one-dimensional multi-scale basis by a tensor product construction. Discretizations on sparse grids involve

SG++: General Sparse Grid Toolbox

SG++ is a universal toolbox for spatially adaptive sparse grid methods and the combination technique. It provides various low-level and high-level sparse grid functionality allowing one to start using sparse grids with minimal initial implementation effort.