

Invited speaker - Sequential Monte Carlo: basic principles and algorithmic inference

Monday, August 14, 2017 1:00 PM (1 hour)

Sequential Monte Carlo methods form a class of genetic-type algorithms sampling, on-the-fly and in a very general context, sequences of probability measures. Today these methods constitute a standard device in the statistician's tool box and are successfully applied within a wide range of scientific and engineering disciplines. This talk is split into two parts, where the first provides an introduction to the SMC methodology and the second discusses some novel results concerning the stochastic stability and variance estimation in SMC.

Presenter: OLSSON, Jimmy (Royal Institute of Technology)