Contribution ID: **33** Type: **Invited Speaker**

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

Monday, 14 August 2017 11:00 (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)