Seminars

Introduction to Monte Carlo Methods in Statistical Inference

Prof. Eric Moulines (Institut Télécom / Télécom ParisTech (ENST), Paris)

23 May 2011, 10.30-13.00, Aula Messedaglia

Likelihood inference in hidden Markov models (HMM):

- Introduction to linear state spaces and the Kalman filter;

- Some basics on Monte Carlo simulations;

- Importance sampling and resampling;

- Sequential importance sampling.

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25 May 2011, 15.00-18.00, Aula Messedaglia

Likelihood inference in hidden Markov models (HMM):

- The bootstrap filter;

- Some variants of the particle filters;

- Smoothing methods in general state-space models;

- Parameter inference for general state-space models.