

MACQUARIE UNIVERSITY
DEPARTMENT OF MATHEMATICS AND STATISTICS
STATISTICS SEMINAR SERIES

Speaker: Prof Pierre Del Moral, Research Director INRIA, Bordeaux Research Center, University of Bordeaux

Date: Tuesday 20 November 2018, Time 2-3pm

Venue: Room 801, 12 Wally's Walk

Title: Uniform estimates for particle filters

Abstract:

This talk is concerned with the long time behavior of particle filters and Ensemble Kalman filters. These filters can be interpreted as mean field type particle interpretation of the filtering equation and the Kalman recursion. We present a series of old and new results on the stability properties of these filters. We initiate a comparison between these particle samplers and discuss some open research questions.

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