



Mês de: Março 2010

BIOMATEMÁTICA

Dia 16 de Março (terça-feira), às 16h, na Sala B1-01

Maximum Likelihood inference via iterated filtering

Sébastien Ballesteros

(CMAF)

Abstract:

I will present a method recently introduced by E. L. Ionides, C. Breto, and A. A. King that makes maximum likelihood estimation feasible for partially-observed nonlinear stochastic dynamical systems (also known as state-space models). After presenting the method, I will focus on its practical application using example from epidemiology.

Parcialmente suportado pela FCT ao abrigo do Financiamento Base

Local:
COMPLEXO INTERDISCIPLINAR
Av. Prof. Gama Pinto, 2
1649-003 Lisboa

