Department of Applied Mathematics and Statistics
The Johns Hopkins University

STUDENT SEMINAR

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Tuesday, April 12, 2005
304 Whitehead Hall
4:00 p.m.

INTRODUCTION TO STANDARD ENSEMBLE FILTERING METHODS

Abstract

I will introduce a problem in the field of data assimilation and discuss how to obtain its (sub-)optimal solution using standard approximation methods such as the Ensemble Kalman Filter (EnKF) and the Sequential Monte Carlo (SMC) method.