

Einladung zum Oberseminar Mathematik des Maschinellen Lernens und Angewandte Analysis

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Sensor Placement for continuous stochastic filtering

Continuous stochastic filtering provides a mathematically sound recipe for assimilating a data stream for the objective of inferring the state (or parameters) of a latent time-continuous stochastic process. We will talk about a way of generalising this setting to a scenario where we can allocate a fixed computational budget to time periods that promise more informative data. Techniques from optimal control give us a computationally convenient way of obtaining derivatives of common objective functions mediating the ëxpected utilityöf future data for a proposed sensor budget, which allows efficient gradient-based optimisation of sensor allocation.

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Zu diesem Vortrag laden wir Sie herzlich ein.

gez. Leon Bungert