PhD course “Statistical inference for partially observed stochastic processes” 2016

Date and time	**activity**	**lecturer**
Monday 1 February 10.15-12.15 Room MH:228 13.15-14.15 Room MH:227 14.15-15.15 Room MH:227	 Lecture: Inference and Imputation for diffusions and other continuous time processes Lecture continuation Unsupervised exercise session	Erik Lindström
Thursday 4 February 10.15-12.15 Room MH:228 13.15-14.15 Room MH:227 14.15-15.15 Room MH:227	 Lecture: latent Gaussian processes and stochastic partial differential equations Lecture continuation Unsupervised exercise session	Johan Lindström
Monday 8 February 10.15-12.15 Room MH228 13.15-14.15 Room MH227 14.15-15.15 Room MH227	 Lecture: particle marginal methods for parameter inference Lecture continuation Unsupervised exercise session	Umberto Picchini
Thursday 11 February 10.15-12.15 Room MH228 13.15-14.15 Room MH227 14.15-15.15 Room MH227	 Lecture: inference for Gaussian Markov random fields and the INLA approach Lecture continuation Unsupervised exercise session	Johan Lindström
Monday 15 February 10.15-12.15 Room MH228	 Lecture: approximate Bayesian computation	Umberto Picchini

13.15-14.15 Room MH227 14.15-15.15 Room MH227	Lecture continuation Unsupervised exercise session	
Thursday 18 February 10.15-12.15 Room MH228 13.15-14.15 Room MH227 14.15-15.15 Room MH227	 Lecture: Iterated filtering Lecture continuation Unsupervised exercise session	Erik Lindström
Project presentations TBA, sometimes during 7,8,9 and 14 March		