Multidisciplinary **S**imulation, **E**stimation, and **A**ssimilation **S**ystems
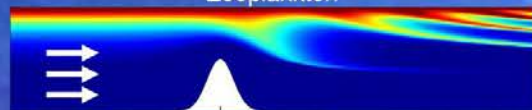## *Seminar Series*

Dr. Matthias Morzfeld

Postdoctoral Fellow
Department of Mathematics
Lawrence Berkeley National Laboratory

Implicit Sampling for Data Assimilation

Abstract: I will present a new Monte Carlo method, called implicit sampling, that generates samples in the high probability regions of the posterior probability density function, and demonstrate its applicability to data assimilation using examples from geophysics.

Tuesday, Feb. 26, 2013
3:00PM; Rm. 5-314

Massachusetts Institute of Technology
77 Massachusetts Avenue
Cambridge, MA 02139

Host: Pierre F.J. Lermusiaux
http://mseas.mit.edu