

CEMRACS Summer school:

Data assimilation and model-order reduction for high-dimensional problem

July 19 – July 23, 2021

Monday 19th July 2021:

- 8h00-9h00: Registration
- 9h00-10h00: Welcome
- 10h00-12h00: Part 1 of the course on Theory of approximation of high-dimensional functions (Albert Cohen)
- 14h00-16h00: Part 1 of the course on Bayesian methods for inverse problems (Masoumeh Dashti)
- 16h30-18h30: Part 2 of the course on Bayesian methods for inverse problems (Masoumeh Dashti)

Tuesday 20th July 2021:

- 8h00-9h30: Computer hands-on of the course on Bayesian methods for inverse problems (Masoumeh Dashti)
- 10h00-12h00: Part 2 of the course on Theory of approximation of high-dimensional functions (Albert Cohen)
- 14h00-16h00: Part 1 of the course on Tensor methods (Anthony Nouy)
- 16h30-18h30: Part 2 of the course on Tensor methods (Anthony Nouy)

Wednesday 21st July 2021:

- 8h00-9h30: Computer hands-on of the course on Tensor methods (Anthony Nouy)
- 10h00-12h00: Part 1 of the course on High-dimensional optimization methods (Eric Moulines)
- 14h00-16h00: Part 1 of the course on Filtering and data assimilation methods (Claudia Schillings)
- 16h30-18h30: Part 2 of the course on Filtering and data assimilation methods (Claudia Schillings)

Thursday 22nd July 2021:

- 8h00-9h30: Computer hands-on of the course on Filtering and data assimilation methods (Claudia Schillings)
- 10h00-12h00: Part 2 of the course on High-dimensional optimization methods (Eric Moulines)
- 14h00-16h00: Part 1 of the course on Neural Networks (Johannes Schmidt-Hieber)
- 16h30-18h00: Walk to the Calanques
- 19h00-21h00: Conference dinner

Friday 23rd July 2021:

- 8h00-9h30: Computer hands-on of the course on High-dimensional optimization methods (Eric Moulines)
- 10h00-12h00: Part 2 of the course on Neural Networks (Johannes Schmidt-Hieber)
- 14h00-15h30: Computer hands-on of the course on Neural Networks (Johannes Schmidt-Hieber)
- 16h00-17h30: Computer hands-on of the course on Theory of approximation of high-dimensional functions (Albert Cohen)