Syllabus

Prediction and Filtering

Lectures: 10:10am-12:05pm TTh, VinH 301
Instructor: Nicolai Krylov, VinH 225, tel. 625-8338, krylov@math.umn.edu, http://www.math.umn.edu/~krylov
Office hours: MWF, 13:25-14:15
Prerequisites: Math 5651 or Stat 5101
Final examination: TBA

A few homeworks will be assigned. The average grade for them the grade for (one) midterm and the grade for the final examination will count in equal proportions for the final grade.

An approximate contents of the course can be seen from the table of contents of the textbook.

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