The DFG-SNF Research Group FOR916 "Statistical Regularization" and the Research Training Group 1023 "Identification in Mathematical Models" present a





Lecture Series

on

"The Bayesian Approach to Inverse Problems"

by

Prof. Andrew Stuart (University of Warwick)

May 29 - 31, 2012

at
Georg-August University Göttingen
Institute for Mathematical Stochastics

May 29, 2012, 10:00-12:00 - Lecture I

17:00-18:00 - Discussion of Exercises

May 30, 2012, 10:00-12:00 - Lecture II

17:00-18:00 - Discussion of Exercises

May 31, 2012, 10:00-12:00 - Lecture III

17:00-18:00 - Discussion of Exercises

Topics:

- Examples of Inverse Problems
- Introduction to the Bayesian Approach
- Well-Posed Bayesian Inverse Problems
- MCMC Methods for the Posterior
- Posterior Consistency

Registration: Please register until February 1st, 2012 with FOR916@stochastik.math.uni-goettingen.de

Venue: Seminar Room 5.101, Institute for Mathematical Stochastics (IMS)

Address: Goldschmidtstr. 7, 37077 Göttingen