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Einladung zum Vortrag

von

21. März 2016

PD Dr. David Ginsbourger
Idiap Research Institute and University of Bern

Positive definite kernels for deterministic and stochastic approximations of invariant functions

Positive definite kernels have been used as a basic brick in function approximation, notably via the theory of reproducing kernel Hilbert spaces. In addition, they play a crucial role in Gaussian random field modelling through the notion of covariance. Here we consider the problem of approximating functions known to be invariant (or degenerate) under specific classes of linear operators, and we present some implications in kernel methods. In particular, simulation and prediction examples are used to illustrate how Gaussian random field models can incorporate a number of "structural priors" including group invariances, multivariate sparsity, or harmonicity as particular cases.

Termin: Freitag, 15. April 2016, 9 Uhr

Ort: Universität Ulm, Helmholtzstr. 22, Raum 202

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen des Mathematischen Kolloquiums statt.

gez. E. Spodarev