SCHOOL OF COMPUTER SCIENCE
CS 5753 SCIENTIFIC COMPUTING II
SPRING 2010

Topic: Dynamic Data Assimilation

Instructor: S. Lakshmivarahan

Class Time: T-Th 1.30 – 2.45 PM

Class Room: Felgar Hall Room 320

Office Hours: T-Th from 10.30 am to 11.30 am
T-TH from 3.00 pm to 4.00 pm

Course outline:
1. An overview of statistical estimation techniques
2. Linear Filtering - Kalman Filter
3. Model bias estimation using Kalman filtering
4. Nonlinear Filters
5. Particle filters

Text Book:


Final Exam: Monday, May 10, 2010 from 1.30 to 3.30 pm in FH 320

Grading: Assignments 8-10, one midterm, and a final. Assignments – 40%, Mid-term-30%, Final Exam 30%. Grading scale: A is 90 or above; B is 80 to 89; C is 70 to 79 and D is 60 to 69. Below 60 is F.

For more information contact the instructor: varahan@ou.edu