

Interacting Particle Systems Approximations of Feynman-Kac Formulae in continuous time

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13th November 2020, 1pm UK time

Abstract

In this talk, I will present a class of numerical algorithms - based on the evolution of interacting particle systems - for approximating quantities associated with the large deviations of continuous-time pure jump processes. Adapting already established results for sequential Monte Carlo methods, we can study the convergence properties and error bounds of a broader class of particle approximations.