Publications

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6 Miscellaneous

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[144] O. Cappé. dcv: A set of MATLAB functions for blind deconvolution of discrete signals, November 1998.

7 Talks

[145] Weighted Linear Bandits for Non-Stationary Environments. Invited talk at Multi Armed Bandit Workshop, ICL, London, September 25 2019.

[146] Statistical methods for optimal sequential allocation. Invited talk at Methodological advances in Statistics related to Big Data Workshop, Castro Urdiales, Spain, June 9 2015.

[147] Statistical methods for optimal sequential allocation. STOR-i (Statistics and Operational Research Centre for Doctoral Training in Partnership with Industry) Seminar, Lancaster University, May 15 2015.

[148] Rank-based test statistics for detecting anomalies in network traffic data. Invited talk at Time Dynamic Change Point Models and its Applications Wokshop, University of Göttingen, Germany, October 17 2014.

[149] Apprentissage statistique et big data, focus sur l'algorithme online-EM. Exposé invité, Journée de rencontre Big Data, Toulouse, 8 octobre 2013.

[150] Apprentissage statistique. Panel Traitement du signal et des images au Conseil scientifique de l'INS2I CNRS, 17 mai 2013.

[151] Learning with the online EM algorithm. Invited talk at the StatLearn'13 workshop, Bordeaux, France, April 9 2013.

[152] From importance sampling to sequential Monte Carlo methods. Tutorial at the Second Training School of the EU MC Impulse Network, Windermere, UK, September 14 2011.

[153] The KL-UCB Algorithm for Bounded Stochastic Bandits and Beyond. Gastby Computational Neuroscience Unit Seminar, London, UK, March 30 2011.

[154] Optimism in reinforcement learning and Kullback-Leibler divergence. Invited talk at Allerton Conference on Communication, Control, and Computing, Monticello, US, September 29 2010.

[155] Méthodes bayésiennes pour les modèles à variables latentes. 5ème école d'été de Peyreq en traitement du signal et des images, Peyresq, 26 juin – 2 juillet 2010.

[156] Online EM Algorithm for Latent Data Models. Statistics seminar, University of British Columbia, Vancouver, Canada, April 20 2010.

[157] Online EM algorithms for mixtures, HMMs and beyond. Mixture estimation and applications Workshop, International Centre for Mathematical Sciences, Edinburgh, UK, March 3–5 2010.

[158] Inside Sequential Monte Carlo Methods. Tutorial at the 2009 IEEE Workshop on Statistical Signal Processing, Cardiff Wales, UK, August, 31 2009.

[159] An Introduction to Sequential Monte Carlo for Filtering and Smoothing. Workshop on statistical modeling of extremes in data assimilation and filtering approaches, IRMA Strasbourg, June, 23-26 2008.

[160] Non-Linear Filtering and Sequential Monte Carlo Methods. Réunion des GdR PHENIX & ISIS, 8–9 novembre 2007.

[161] Monte Carlo Methods for Cosmological Models. XXIIIrd IAP Colloquium, July, 6 2007.

[162] Modèles probabilistes pour la fouille de texte. Atelier de Statistique "Aprentissage non supervisé de données complexes, symboliques et textuelles" de la Société Française de Statistique (SFdS), 8 décembre 2006.

[163] Adaptive Population Monte Carlo. Recent Advances in Monte Carlo Based Inference Workshop, Isaac Newton Institute, 30 October – 3 November 2006.

[164] Méthodes de Monte-Carlo pour l'inférence bayésienne. VIIIème Ecole de Cosmologie, IESC, Cargèse, 28 août – 2 septembre 2006.

[165] O. Cappé. On the use of sequential Monte Carlo methods for approximating smoothing functionals, with application to fixed parameter estimation. Workshop on Sequential Monte Carlo Methods: filtering and other applications, St Anne's College, Oxford, 3rd–5th July 2006.

[166] A Markov Chain Monte Carlo Primer. University Pompeu Fabra (doctorate program seminar), Barcelona, Spain, November 3 2005.

[167] Particle Methods for Parameter Estimation in Hidden Markov Models. MTA SZTAKI (Computer and Automation Research Institute, Hungarian Academy of Sciences), Budapest, Hungary, September 12 2005.

[168] Utilisation des techniques de Monte Carlo séquentielles pour l'estimation paramétrique dans les modèles dynamiques à données latentes. Séminaire Parisien de Statistiques, 18 Avril 2005.

[169] Particle Methods for Hidden Markov Models. One-Day Meeting in Statistics, 3ème cycle romand de Statistique et de Probabilités Appliquées, EPFL, Lausanne, 17 Décembre 2004.

[170] Continuous-time jump MCMC for model selection; An alternative to reversible jump techniques? Séminaire LMC/IMAG, Grenoble, 21 Mars 2002.

[171] Continuous-time jump MCMC and model selection for HMMs. ESSN TMR Workshop on computationally intensive statistical methods, Lancaster, UK, December 9–11 2001.

[172] Continuous-time jump mcmc and model selection for HMMs. Summer School on Advanced Computational Methods, CIRM, Marseille, 17–21 septembre 2001.

[173] A sequential Monte Carlo approach to maximum likelihood estimation of hidden markov models. First european conference on spatial and computational statistics, Ambleside, England, September 17–21 2000.

[174] Calcul récursif de la log-vraisemblance pour des modèles de Markov cachés généraux. Séminaire du groupe de travail Génome, Université d'Evry Val d'Essonne, 9 Mai 2000.

[175] Applications de la décomposition récursive de la log-vraisemblance dans les modèles de Markov cachés. Séminaire du Laboratoire de Statistique Médicale, Université Paris V, 24 Janvier 2000.

[176] Optimization via simulation for latent data models. Second Workshop of the European TMR Network on Spatial and Computational Statistics, Fodele, Grece, May 30 – June 3 1999.

[177] Segmentation et classification bayesienne non supervisée de données de télétrafic. Séminaire du projet MISTRAL, INRIA Sophia-Antipolis, 20 Janvier 1999.

[178] EM-like stochastic algorithms for blind system identification. Bayesian Signal Processing Workshop, Nonlinear and Nonstationary Signal Processing Program, Isaac Newton Institute for Mathematical Sciences, Cambridge, England, July 1998.