

Department of Decision Sciences

Occasional Seminar

Model-based optimal design of experiments

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Tuesday, 16th April 2013

1:00pm Room 3-E4-SR03 Via Röntgen 1 Milano

Abstract

Optimal design of experiments is a rich subject with fascinating theoretical results and a wide range of practical applications.

I'll give general background about this subject in the case of linear models and describe some of the applications to polynomial interpolation and sensitivity analysis.

Then I'll describe recent results for nonlinear models based on the idea of the maximally informative next experiment and the expected dynamics estimator.