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- **Area of Interest:** Computational Statistics, Applied Probability, Machine Learning.
- **Keywords:** Hidden Markov Models, latent variable models, sequential Monte Carlo methods, Markov chains Monte Carlo, variational inference, statistical inference.

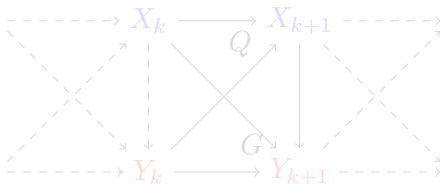


Figure: A Partially-Observed Markov model (only the Y 's are observed)

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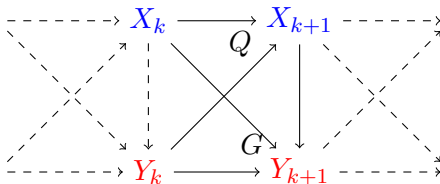
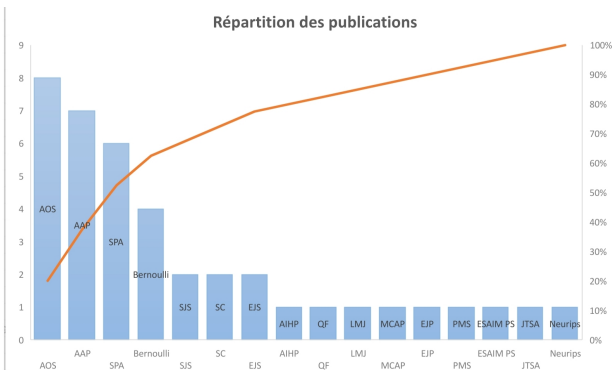


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- 40 publications environ en journaux depuis 2001, 30 depuis 2008.
- 2 livres:
 - **Non-Linear Time series: Theory, Methods and Applications with R examples** avec E. Moulines and D. Stoffer. Wiley Edition, 2014.
 - **Markov chains** avec E. Moulines, P. Priouret et P. Soulier. Springer Edition, 2018.

AOS: Annals of Statistics
AAP: Annals of Applied Probability
SPA: Stochastic Processes and their Application
SJS: Scandinavian Journal of Statistics
SC: Statistics and Computing
EJS: Electronic Journal of Statistics
AIHP: Annales de l'Institut Henri Poincaré
QF: Quantitative Finance
LMJ: Lituianian Mathematical Journal
MCAP: Methodology and Computing in Applied Probability
EJP: Electronic Journal of Probability
JTSA: Journal of Time Series Analysis
Neurips: Conference in Machine Learning.



Collaborations actuelles.

- Avec M. Gerber (Bristol). Biometrika. Revisions mineures.
- Avec F. Roueff (TPT) et K. Daudel (Oxford). Resoumission à JMLR.
- Avec E. Moulines (X). Soumis a ECP.
- Avec A. Durmus (ENS Paris-Saclay), A. Enfroy (TSP) and J. Olsson (KTH, Sweeden).
- Avec P. Jacob (Essec), A. Lee (Bristol), D. Vats (Kampur).
- Avec A. Doucet (Oxford) et Badr-Eddine Abdellatif (Oxford).

ORGANISATION DE WORKSHOPS

- “Probabilistic methods in Computational Statistics”, Evry, 2018 and 2019.
- “Data Science and Finance”, Siemreap, 2019.

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