ELEC-E8105

Non-linear filtering and parameter estimation L Arrangements of Course in Spring 2016

Simo Särkkä and Arno Solin

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Simo Särkkä and Arno Solin Arrangements of ELEC-E8105 in 2016

Course Personnel



Lecturer: Prof. Simo Särkkä simo.sarkka@ aalto.fi



Course assistant 1: M.Sc. Arno Solin arno.solin@ aalto.fi



Course assistant 2: Dr. Roland Hostettler

Please add "ELEC-E8105" to the subject when sending mail concerning the course.

Requirements and Grading

- This course is worth 5 credits.
- Course requirements:
 - Examination (May 25, at 12:00).
 - Home exercises (first DL Feb 3). At least 3/4 done.
 - Project work (Topic DL Apr 20, Final DL May 13).
- Grading:
 - The grade of the course is the maximum of the grades of the examination and project work.
 - You need to pass both the examination and the project work to pass the course.
 - To pass the course, you also need to do at least 3/4 of the home exercises.

- Lectures: 9 lectures (first: Jan 27, last: Apr 13).
 - Lectures are on Wednesdays at 12-14.
 - EXCEPT: see the course schedule.
- Exercise sessions: 8 sessions (first: Feb 3)
 - Exercises are 1 hour after lectures on 14-15.
- Assignment:
 - Apr 20– Selection of project work topic
 - May 13 Project work deadline

- Pen and paper exercises and coding tasks in Matlab/Octave.
- One person will be randomly selected to present his/her answer.
- For computer exercises there is a projector available for plugging in laptops to.
- The course assistant is also available for help.
- With prior agreement, the exercises can be returned via e-mail to the course assistant as well.

- Each student should select a project work topic from the list below and report it to the course assistant latest on April 20th.
- The project work is a short research report of the topic, that also typically includes some numerical simulations/examples.
- There is a list of possible topics in MyCourses.
- You are also encouraged to come up with a topic of your own.