Hi project team,

Thank you for joining the meeting today.

**[Summary today]**

·         The team reviewed the jupyter notebook of the first trial, and found/corrected a flaw of the adjustment.

The results from corrected approach made more sense.

·         Tak reviewed some papers and found the report of Inamura 2006 would be suitable to the project starting point.

The report summarizes 5 methods from existing researches, and simple first two are implemented/applied to a RTM in the jupyter notebook.

·         Mizuho would be the only bank over the world where MCMC has a different meaning.

**[Next step]**

1)      Review a jupyter notebook we provide, and find if the implementation for **DA/WA** algorithms is fine.

2)      Start implementation for residual 3 methods: **QOG**, **EM algorithm**, and **MCMC**. (It would be excellent if you finish implementation up to EM algorithm by the next meeting, but take your step)

3)      Will have a next meeting in 2 weeks. Expect some point from 25th to 27th, but feel free to let me know if you have preference. Will send a Doodle next week.

**[Attached file]**

The password is as same as usual. The attached zip file includes:

·          “**jupyter**” directory

è The jupyter notebook was what I used  for demo today.

·          “**papers**” directory

è I added the report of [Inamura 2006]. You can find the source by Google Scholar.

Did not resend the two papers here, as we already shared.

As always, feel free to reach me out whenever you have trouble/questions!

Best Regard,

Tak

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