SMC-Guided Diffusion for General Optimisation

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Introduction

Hello, world! Akyildiz et al. (2020), Anderson (1982), Del Moral (2011), Dou and Song (2023), and Ho et al. (2020)

Thank you!

📄 Akyildiz, Ö. D., Crisan, D., & Míguez, J. (2020).Parallel sequential Monte Carlo for stochastic gradient-free nonconvex optimization. *Statistics and Computing*, *30*(6), 1645–1663. https://doi.org/10.1007/s11222-020-09964-4

📄 Anderson, B. D. (1982).Reverse-time diffusion equation models. *Stochastic Processes and their Applications*, *12*(3), 313–326. https://doi.org/10.1016/0304-4149(82)90051-5

📄 Del Moral, P. (2011). Central Limit Theorems. In *Feynman-Kac formulae: Genealogical and interacting particle systems with applications* (pp. 291–330). Springer. OCLC: 1063493341.

📄 Dou, Z., & Song, Y. (2023).Diffusion Posterior Sampling for Linear Inverse Problem Solving: A Filtering Perspective. Retrieved June 8, 2024, from https://openreview.net/forum?id=tplXNcHZs1

📄 Ho, J., Jain, A., & Abbeel, P. (2020).Denoising Diffusion Probabilistic Models. https://doi.org/10.48550/ARXIV.2006.11239