

Ensemble Kalman filter for multiscale inverse problems

Assyr Abdulle*

Giacomo Garegnani*

Andrea Zanoni*

Abstract

The abstract goes here.

AMS subject classifications. 62G05, 65N21, 74Q05.

Keywords. Multiscale differential equations, Ensemble Kalman filter, Bayesian inverse problems.

1 Introduction

2 Problem setting

[\[1\]](#)

References

- [1] A. ABDULLE, *Fourth order Chebyshev methods with recurrence relation*, SIAM J. Sci. Comput., 23 (2002), pp. 2041–2054.

*Institute of Mathematics, École Polytechnique Fédérale de Lausanne