

Summer 2025

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Main research topics

- ▶ Bayesian optimization
- ▶ Time series analysis
 - ▶ Two different problems, one with less datapoints and a known underlying structure, another with about 100 000 datapoints.
- ▶ Gaussian processes
 - ▶ Slight variations of the standard Gaussian process regression model.
 - ▶ Deep kernel learning and deep Gaussian processes.

Gaussian processes

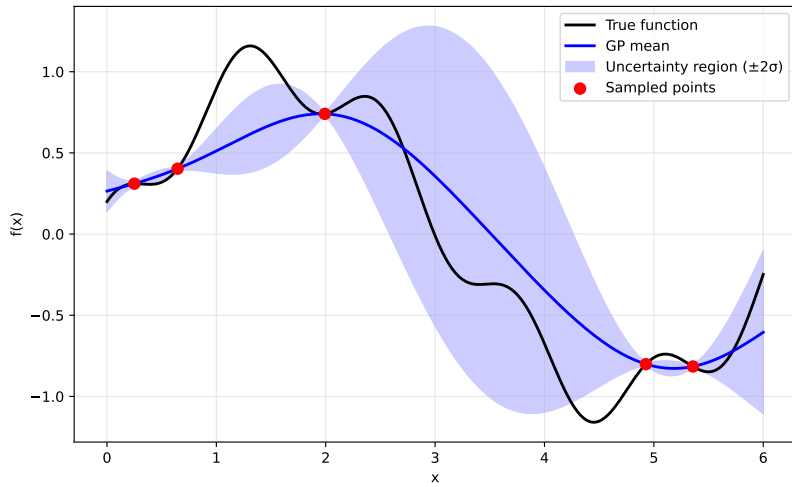


Figure: Plot of a Gaussian process approximating a known function with 5 samples.

Bayesian optimization

