Class Project Proposal

Title: Adaptive importance sampling algorithm

Students:

Revanth Segu :: Revanth.Segu@utdallas.edu

Description

Basic idea of the project is to develop an Adaptive importance sampling algorithm and compare its performance against importance sampling algorithm.

The project aims at developing adaptive sampling algorithm and use the algorithm to develop an adaptive importance sampling algorithm. If time permits the project aims at developing AND/OR importance sampling algorithm as well.

Data Set

Any one of the datasets available from the available uai repositories.

Softwares

Will code the algorithm as per the project requirement.

Expected Outcomes

Analysis and report of the results for Adaptive importance sampling algorithm against importance sampling algorithm.