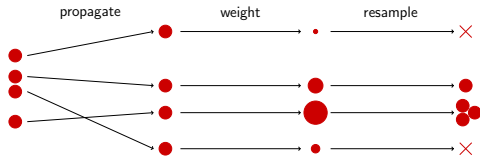


## Sequential Monte Carlo

Simulate a particle system by iterating these steps



## Resampling induces a genealogy

We want to characterise the genealogies (in the limit as number of particles  $N \rightarrow \infty$ )

## Kingman's coalescent

Viewed backwards in time, genealogy  
becomes a coalescent

## Results

► foo