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In this book the authors describe the principles and methods behind probabilistic forecasting and Bayesian data assimilation. Instead of focusing on particular application areas, the authors adopt a general dynamical systems approach, with a profusion of low-dimensional, discrete-time numerical examples designed to build intuition about the

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Part II is devoted to Bayesian filtering algorithms, from classical data assimilation algorithms such as the Kalman filter, variational techniques, and sequential Monte Carlo methods, through to more recent developments such as the ensemble Kalman filter and ensemble transform filters. The McKean approach to sequential filtering in combination with coupling of measures serves as a unifying

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[Probabilistic Forecasting and Bayesian Data Assimilation](#) is written for graduate students in applied mathematics, computer science, engineering, geoscience, and other emerging applications areas.

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Part I explains the mathematical framework of ensemble-based probabilistic forecasting and uncertainty quantification. Part II is devoted to Bayesian filtering algorithms, from classical data assimilation algorithms such as the Kalman filter, variational techniques, and sequential Monte Carlo methods, through to more recent developments such as the ensemble Kalman filter and ensemble transform.

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Probabilistic Forecasting and Bayesian Data Assimilation

With probabilistic forecasting and data assimilation representing such rich and diverse elds, it is unavoidable that the authors had to make choices about the material to include in the book.

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