

Conference Pathwise Stochastic Analysis and Applications

CIRM (Marseille, France) — March 8-12, 2021

Organized by GdR TRAG (INSMI-CNRS)

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Some Applications of Expected Signatures

Expected Signatures can characterize laws of stochastic processes analogous to how classical moments can characterize the laws of vector-valued random variables. I will talk about some recent applications of these ideas in machine learning, signal processing, and optimization and how such applications give rise to interesting theoretical questions.
