Smoothness priors, shrinkage and sparsity in system identification, Bayesian procedures from a classical perspective.

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In this talk I shall discuss some Bayesian techniques which have been recently developed to perform system identification of large scale, possibly distributed systems. Comparison with state-of-the art techniques for sparse estimation will be provided. In addition the statistical properties of these Bayesian estimators will be studied from a classical perspective in terms of Mean Squared Error (MSE).