

Foreword

This volume constitutes the proceedings of the workshop "Sequential Monte Carlo methods 2006" held at St Anne's College, Oxford, in the period 3-5 July 2006. The workshop brought together internationally leading researchers working in the development of efficient SMC algorithms, the understanding of their theoretical underpinnings and their application. The organizers' intention was to provide a wide angle snapshot of this exciting and fast moving area and facilitate the exchange of ideas on recent advances in its various aspects. The numerous formal, informal and sometimes lively discussions that resulted from this interaction were for us a sign that we achieved something in the direction of fulfilling this aim.

Our second aim was to ensure that the diffusion of these recent results was not limited to established researchers in the area and present at the workshop, but also available to newcomers and more junior members of the research community. This was reflected by the presence of many unfamiliar and/or young faces in the audience. The present proceedings should hopefully complete the fulfilment of our second aim.

Neither the workshop nor the proceedings would have materialised without the help and support of the following people and institutions:

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Finally we would like to thank all the participants of the workshop who have made this event a success, the contributors to these proceedings and the reviewers for their hard work.

Christophe Andrieu & Dan Crisan

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