Specialist Course | Cycle XXXVI
May - June, 2021 | On-line

Bayesian Data Analysis and Computation

Brunero Liseo – Andrea Tancredi
Sapienza, Università di Roma

May 20	10.00 – 13.00	BL - Prior distributions for Bayesian Inference: Objective vs. Subjective
May 24	10.00 – 13.00	BL - Posterior simulation and Monte Carlo methods
May 25	10.00 – 13.00	BL - Markov Chain Monte Carlo and other computational methods
May 31	10.00 – 13.00	BL - Linear Models: variable selection and model checking
June 1	10.00 – 13.00	AT - MCMC in practice (Linear, Generalized linear and other models)
June 3	10.00 – 13.00	AT - Hierarchical Bayesian Models
June 4	10.00 – 13.00	AT - Approximate Bayesian Computation and Sequential MC

Instructors : BL is Brunero Liseo, AT is Andrea Tancredi

https://www.stat.unipd.it/fare-ricerca/courses-202021-xxxvi-cycle

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Programme: please refer to https://sites.google.com/a/uniroma1.it/brulis/insegnamenti
for an almost final version of the slides

May, 20th
Prior distributions for Bayesian Inference: Objective vs. Subjective

Ref. G. Consonni, D. Fouskakis, B. Liseo, I. Ntzoufras,
Prior distributions for objective Bayesian analysis,
Bayesian Analysis 13 (2), 627-679

May 24th
Posterior simulation and Monte Carlo methods

Ref: *https://warwick.ac.uk/fac/sci/statistics/staff/academic-research/johansen/teaching/mcm-2007.pdf*

May 25th
Markov Chain Monte Carlo and other computational methods

Ref: *https://warwick.ac.uk/fac/sci/statistics/staff/academic-research/johansen/teaching/mcm-2007.pdf*

May 31st
Linear Models: variable selection and model checking

Ref. Slides and other material provided by the instructor

June 1st
MCMC in practice (Linear, Generalized linear and other models)

Ref. Slides and other material provided by the instructor

June 3st
Hierarchical Bayesian Models

Ref. Slides and other material provided by the instructor

June 4th
Approximate Bayesian Computation and Sequential MC

Ref. Slides and other material provided by the instructor