

# *Bayesian Data Analysis and Computation*

Instructors:

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## **June, 19th (9.30-12)**

*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

## **June, 19th (15-17.30)**

*Posterior simulation and Monte Carlo methods*

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

## **June 20th (9.30-12)**

*Markov Chain Monte Carlo and other computational methods*

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

## **June, 20th (14-16.30)**

*Prediction, Model Selection and Testing:*

## **June, 22th (15-17:30)**

*MCMC in practice: linear models, generalized linear models and other case studies.*

Ref. Slides and other material provided by the instructor

## **June 23th (9.30-12)**

*Mixture models and hierarchical models*

Ref. Slides and other material provided by the instructor

## **June 23th (14:30 -17:00)**

*Approximate Bayesian Computation and sequential Monte Carlo methods.*

Ref. Slides and other material provided by the instructor