

Bayesian Data Analysis and Computation

Instructors:

Brunero Liseo and Andrea Tancredi (Sapienza Università di Roma)

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