Statistics and Actuarial Science Seminar

Title: Sampling latent Gaussian models and hierarchical modelling

Speaker: Iain Murray (University of Edinburgh)

Date: Thu 7th April 2011 at 3:00PM

Location: Statistics Seminar Room- L550 Library building

Abstract: Sometimes hyperparameters of hierarchical probabilistic models are not well-specified enough to be optimized. In some scientific applications inferring their posterior distribution is the objective of learning. Using a simple example, I explain why Markov chain Monte Carlo (MCMC) simulation can be difficult, and offer a solution for latent Gaussian models.

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