



## 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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