

Advanced computational methods in Bayesian Statistics

Christian P. Robert, Université Paris Dauphine

Outline

1. Variable dimension techniques
 - 1.1 Statistical motivations
 - 1.2 Fixed dimension solutions
 - 1.3 Reversible jump methods
 - 1.4 Birth and death processes

2. Sequential importance sampling
 - 2.1 Motivations
 - 2.2 Adaptive MCMC
 - 2.3 Particle filters
 - 2.4 Population Monte Carlo

Slides will hopefully be available on

<http://www.ceremade.dauphine.fr/~xian/research.html>

and

<http://www.ceremade.dauphine.fr/~xian/books.html>

before the class (earlier slides like

<http://www.ceremade.dauphine.fr/~xian/Luminy02.pdf>

and

<http://www.ceremade.dauphine.fr/~xian/oulu2x2.pdf>

can be used instead)