



DEPARTMENT OF STATISTICS

COLLOQUIA SERIES

Monday November 7th, Talk: 4:15 PM — Science Center 300H
Reception: 3:50 PM

Guest Speaker: Yves Atchade

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University of Michigan

Bayesian statistics without likelihood

Abstract:

Bayesian analysis of high-dimensional graphical models often leads to posterior distributions that are computationally intractable. Similar issues arise with other classes of statistical models. In this talk I will advocate the use of more general loss functions in the Bayesian machinery. The idea is not new, but I will present some new results on the contraction properties of the resulting quasi-posterior distributions in the high-dimensional regime. Computational aspects will also be discussed if time permits.