

STATISTICS COLLOQUIUM

MONDAY, MARCH 31, 2014

TALK: 4:15 PM — SCIENCE CENTER LECTURE HALL A

RECEPTION: 3:50 PM — JUST OUTSIDE HALL A

“Frequentist Accuracy of Bayesian Estimates”

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ABSTRACT

In the absence of prior information, popular Bayesian estimation techniques usually begin with some form of “uninformative” prior, intended to have minimal inferential influence. Bayes rule will still produce nice-looking estimates and credible intervals, but these lack the logical force attached to genuine priors, and require further justification. This talk concerns computational formulas that produce frequentist accuracy assessments for Bayesian estimates. Both encouraging and cautionary examples will be presented.