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STATISTICS COLLOQUIUM

MONDAY, MARCH 7, 2016
TALK: 4:15 PM — SCIENCE CENTER 300H
RECEPTION: 3:50 PM

**“Experimental Design-based Methods for Simulating
Probability Distributions”**

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ABSTRACT

In this talk, I will explain an experimental design-based method for simulating complex probability distributions. The method requires fewer evaluations of the probability distribution and therefore, it has an advantage over the usual Monte Carlo or Markov chain Monte Carlo methods when the distribution is expensive to evaluate. I will explain the application of the proposed method in Bayesian computational problems, optimization, and uncertainty quantification.