El Departamento de Estadística del ITAM

anuncia la siguiente sesión de

EL SEMINARIO ALEATORIO

que con el título

BAYESIAN NONPARAMETRICS: CONSISTENCY ISSUES

será impartida por el

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Departamento de Actuaría
Departamento de Estadística
ITAM

RESUMEN

It is well known that using a martingale result of Doob one could conclude classical consistency of Bayesian estimators on a set which has probability one under the chosen prior. This result has been known to be quite weak as in Bayesian nonparametric problems it has been demonstrated that the set where consistency holds, even though probabilistically large could be topologically small. This talk would be for the most part expository in nature but we would end by discussing a specific Bayesian nonparametric problem.

Fecha: Viernes 3 de diciembre
Hora: 12:30
Lugar: Salón 303

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de Estadística agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.