

MATH 559. BAYESIAN THEORY AND METHODS.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Subjective probability, Bayesian statistical inference and decision making, de Finetti's representation. Bayesian parametric methods, optimal decisions, conjugate models, methods of prior specification and elicitation, approximation methods. Hierarchical models. Computational approaches to inference, Markov chain Monte Carlo methods, Metropolis—Hastings. Nonparametric Bayesian inference.

- Prerequisite: MATH 324, MATH 357, MATH 557, or equivalent, and MATH 208 or equivalent.

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