



Department of Decision Sciences

Statistics Seminar

Some aspects of Bayesian inference in high dimensional problems

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Thursday, 19th March

12:30pm Room 3-E4-SR03 Via Röntgen 1 Milano

Abstract

In this talk we explore some aspects of high dimensional Bayesian estimation. We outline a theory for constructing shrinkage priors in high dimensional problems. These prior distributions (constructed as an alternative to the spike and slab priors) are popular because the corresponding MCMC algorithms mix very quickly. However, nothing much is known about their statistical efficiency. We present some results in this direction and also give a new prior which is both statistically and computationally efficient. We will also discuss some open problems.