Statistical Sciences
UNIVERSITY OF TORONTO

SEMINAR

October 13, 2016 at 3:30pm

Refreshments will be provided at 3:15pm

Sidney Smith Hall, Room 2108

Speaker: Jim Hobert, University of Florida

Host: Radu Craiu

Convergence analysis of MCMC algorithms for Bayesian robust multivariate regression

Let π denote the intractable posterior density that results when the likelihood from a multivariate linear regression model with errors from a scale mixture of normals is combined with the standard non-informative prior. There is a simple data augmentation (DA) algorithm and a corresponding Haar PX-DA algorithm that can be used to explore π. I will explain how the behavior of the mixing density near the origin is related to the rate at which the corresponding Markov chains converge.

(This is joint work with Yeun-Ji Jung, Kshitij Khare and Qian Qin.)