

Bayesian statistics

ECTS : 4

Volume horaire : 24

Description du contenu de l'enseignement :

This course will cover the foundations of Bayesian statistics: including Bayesian decision theory, Bayesian tests and model selection, credible measures and will cover also the fundamental results of Bayesian asymptotics: Posterior contraction and consistency, parametric Bernstein von Mises theorem, BIC formula and Laplace approximation

Compétence à acquérir :

The aim of this course is to introduce the foundations of Bayesian statistics , mostly from a theoretical perspective. The students should then be fluent in Bayesian decision theory and understand the mechanisms underlying Bayesian asymptotic theory; with its implications and its limitations.

Bibliographie, lectures recommandées :

Bayesian choice, C.P. Robert The fundamentals of Bayesian nonparametrics, S. Ghosal and A. van der Vaart

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