
STATISTICS SEMINAR

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Stein's method and the influence of the prior

It is well-known that with well-identified parameters and large sample sizes, reasonable choices of prior distributions will have minor effects on posterior inferences. In this paper we propose a method to quantify this waning influence of the choice of the prior via a general formulation of Stein's method in 1-dimension.

This is joint work with Gesine Reinert (Oxford) and Christophe Ley (ULB).

Friday, March 14, 2014 - 14h00 - Séminaire 12 (Building B31)
Boulevard du Rectorat 7, 4000 Liege (Parking P15-16)