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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor WONG Wing Hung

Guggenheim Fellow, COPSS Award winner, Fellow of Academia Sinica,
Member of US National Academy of Sciences
Professor of Statistics (School of Humanities and Sciences)
Professor of Health Research and Policy (School of Medicine)
Professor, by courtesy, of Biological Sciences (School of Humanities and Sciences)
Stanford University
U.S.A.

will give a talk

entitled

**BAYESIAN INFERENCE BY OPTIONAL POLYA TREES:
COMPUTATION AND APPLICATIONS**

Abstract

Recently we introduced an extension of the Polya tree approach for constructing distributions on the space of probability measures. By using optional stopping and optional choice of splitting variables, the construction gives rise to random measures that are absolutely continuous with piecewise smooth densities on partitions that can adapt to fit the data. The resulting "optional Polya tree" distribution has large support in total variation topology and yields posterior distributions that are also optional Polya trees with computable parameter values. In this talk we discuss the computational implementation of this method in medium dimensions (10-20) and illustrate its applications in several examples.

on

Wednesday, June 15, 2011

2:30 p.m. – 3:30 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome