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Seminar

Speaker: **Professor Dongchu Sun**
University of Missouri

Title: **Formal Reference Priors for a General Class of Divergence**

Time: **3:20 – 4:20pm, Wednesday, November 13, 2013**

Place: **552 Hill Center**

Abstract

Reference analysis produces objective Bayesian inference, in the sense that inferential statements depend only on the assumed model and the available data, and the prior distribution used to make an inference is least informative in a certain information-theoretic sense. Recently, Berger, Bernardo and Sun (2009) derived reference priors rigorously in the contexts under Kullback-Leibler divergence. We generalized the results to the case of a general f -divergence and show how an explicit expression for the reference prior can be obtained under very weak regularity conditions. The explicit expression can be used to derive new reference priors both analytically and numerically.

**** Refreshments will be served at @2:50pm in Room 502 Hill Center ****