

**RUTGERS UNIVERSITY**  
**DEPARTMENT OF STATISTICS AND BIOSTATISTICS**  
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**Seminar**

Speaker: **Professor Harrison Zhou**  
**Department of Statistics**  
**Yale University**

Title: **Adaptive Bayesian Estimation via Block Prior**

Time: **3:20 – 4:20pm, Wednesday, October 1, 2014**

Place: **552 Hill Center**

**Abstract**

A novel block prior is proposed for adaptive Bayesian estimation. The prior does not depend on the smoothness of the function and the sample size. It puts sufficient prior mass near the true signal and automatically concentrates on its effective dimension. A rate-optimal posterior contraction is obtained in a general framework, which includes density estimation, white noise model, Gaussian sequence model, Gaussian regression and spectral density estimation.

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