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 **