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Bayesian Computing with INLA

MONDAY, APRIL 5, 2010, at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

Many models in statistics can now to analysed using quick-to-compute integrated nested Laplace approximations (INLA) instead tedious MCMC sampling. In this talk I will present the main ideas of this approach, which models it can deal with and demonstrate how the analysis can be done in practice from within R. The software is available from www.r-inla.org.