



The University of Chicago
Department of Statistics
SUMMER Seminar Series

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Columbia University

Parameterization and Bayesian Modeling

THURSDAY, September 15, 2011, at 4:00 PM

133 Eckhart Hall, 5734 S. University Avenue

Please note different day and location.

ABSTRACT

Progress in statistical computation often leads to advances in statistical modeling. For example, it is surprisingly common that an existing model is reparameterized, solely for computational purposes, but then this new configuration motivates a new family of models that is useful in applied statistics. One reason why this phenomenon may not have been noticed in statistics is that reparameterizations do not change the likelihood. In a Bayesian framework, however, a transformation of parameters typically suggests a new family of prior distributions. We discuss examples in censored and truncated data, mixture modeling, multivariate imputation, stochastic processes, and multilevel models.

For further information and about building access for persons with disabilities, please contact Laura Rigazzi at 773.702.8333 or send email (lrigazzi@galton.uchicago.edu). If you wish to subscribe to our email list, please visit the following website: <https://lists.uchicago.edu/web/arc/statseminars>.