Department of Decision Sciences

Statistics Seminar

Research agenda in Bayesian nonparametric modelling

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3:30pm Room 5-E4-SR04 Via Rontgen 1 Milano

Abstract

In this talk I will present my work on Bayesian nonparametric modelling. More specifically, I will present nonparametric models for relational data, clustering and reversible Markov chains. Examples of applications are social networks for relational modelling, gene expression analysis for clustering and ion channel patch clamp recordings for reversible Hidden Markov models (HMMs). I will conclude my talk by presenting proposals that exemplify my research agenda over the coming years and include the construction of a Birth-Death process for feature allocation data and the construction of random graphs using completely random measures.

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