Bocconi

Università Commerciale Luigi Bocconi

**Department of Decision Sciences**

Statistics Seminar

# Bayesian analysis for reversible Markov chains


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Thursday, 23 February 2012
12:30pm Room 3-E4-SR03 Via Rontgen 1 Milano

### Abstract


We introduce a natural conjugate prior for the transition matrix of a reversible Markov chain. The prior arises from random walk with reinforcement in the same way the Dirichlet prior arises from Polya's urn.

The talk is based on the paper with Persi Diaconis, Bayesian analysis for reversible Markov chains, The Annals of Statistics, 34 (2006),3, 1270-1292.



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