Department of Decision Sciences

Statistics Seminar

Retrospective Simulation

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Thursday, 5 May 2011
2:30pm Room 3-E4-SR03 Via Rontgen 1 Milano

Abstract

The talk will describe diverse appplications of a simple technique for subverting the usual order of steps in standard stochastic simulation algorithms (including Markov chain Monte Carlo and rejection sampling). Simple examples will be given and a slightly more involved example involving the exact simulation of diffusions and related functionals will also be given. If time permits, an example from Bayesian non-parametric analysis will be given.

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