MATHEMATICS FOR daTa ScieNce



0505

LUIGI SPEZIA Biomathematics & Statistics Scotland, Aberdeen, UK

AN INTRODUCTION TO BAYESIAN MIXTURE MODELS

A HACKING DAY AT THE DEPARTMENT OF MATHEMATICS

The lectures will present the basic concepts for dealing with Bayesian inference in mixture models, i.e. parameter estimation, model choice, and variable selection.

Inference will be performed numerically, by using Markov Chain Monte Carlo methods.

Models related to mixtures will be also presented: hidden Markov models, Markov switching

autoregressive models, and spatial hidden Markov

models. All these models can be analysed as dynamic mixture models, whose latent variables are defined either as a temporal or a spatial process.

SCHEDULE

Wednesday 2019/05/29 9.30-11.30 Room A218 Friday 2019/05/31 9.30-11.30 Room A224 @ Polo Ferrari 1



http://datascience.maths.unitn.it/events/hm

INFORMATION:

2019/index.html



UNIVERSITÀ DEGLI STUDI DI TRENTO

Dipartimento di Matematica

DETAILS

- Venue: Polo Scientifico e Tecnologico F. Ferrari
- Language: English
- Admission: Course is open to everyone and free.
- How to apply: send an email to Claudio Agostinelli
- (claudio.agostinelli@unitn.it)