

ISRU WORKSHOP ON

BAYESIAN INFERENCE AND COMPUTATION 2022-23

19th - 23rd December, 2022



Organized by
Interdisciplinary Statistical Research Unit
Indian Statistical Institute
203 B T Road, Kolkata

Topics to be covered:

An overview of Bayesian Statistics with important differences from the classical paradigm; deterministic approximations of the posterior such as normal approximation, Laplace approximation, nested laplace approximation, variational method; simple Monte Carlo, importance sampling, accept-reject methods including adaptive rejection sampling, MCMC – Gibbs sampling, slice sampling, Metropolis-Hastings, Hamiltonian Monte Carlo; Simulated annealing for optimization; Variable-dimensional MCMC – RJMCMC; Evaluating and comparing models, Bayesian nonparametrics, Bayesian optimization, Hierarchical models, Shrinkage priors, Spatial Statistics, Graphical models, ABC Methods, Perfect sampling; An overview of TMCMC, TTMC MC and IID sampling.

Target Audience:

Industry professionals, research scholars, and college/university faculty members with background in at least one of statistics/mathematics/computer science/physics.

Workshop co-ordinators:

Prof. Sourabh Bhattacharya,
Indian Statistical Institute, Kolkata
Dr. Jayant Jha,
Indian Statistical Institute, Kolkata

Bank Details:

Bank Name: PUNJAB NATIONAL BANK
A/c No.: 0071050000118
IFSC: PUNB0397700
Branch Name: DUNLOP BRIDGE BRANCH,
202/1, B. T. ROAD, KOLKATA - 700 108

Registration Fees for Participants:

Rs. 4000/-

Last date for registration:

15th Nov, 2022

Information to the applicants:

20th Nov, 2022

For further details:

<https://forms.gle/k5WdnAL1a1sbV1Za9>