Temple University

ANNOUNCES A
COLLOQUIUM

Vivekananda Roy
Iowa State University

will speak on

Spectral Analytic Comparisons for Data Augmentation

Time:  3:00 PM – 4:00 PM
Date:   Wednesday, April 4, 2012
Place:  Alter Hall 748

Abstract

Data augmentation (DA) algorithms often suffer from slow convergence. The sandwich algorithm is an alternative to the DA algorithm that uses an extra simulation step at each iteration. Empirical evidence suggests that sandwich algorithm converges faster than the DA algorithm. I will present two theoretical results comparing the DA and sandwich algorithms. As an example, I will consider a widely used DA algorithm and its sandwich variant for the exploration of posterior densities associated with Bayesian mixture models.

Guest Parking Available in the Liacouras Garage
(Located on 15th Street between Montgomery and Cecil B. Moore Avenues)