ANNOUNCES A
Seminar

Dr. Debdeep Pati
Department of Statistics
Florida State University
will speak on

On Shrinkage Priors in High-Dimensions

Time: 3:00 – 4:00 PM
Date: Friday, October 5, 2012
Place: Alter Hall 746

Abstract

Shrinkage priors are routinely implemented for sparse modeling in high-dimensional applications. We provide theoretical understanding of such Bayesian procedures in terms of posterior convergence rates with applications to high-dimensional covariance matrix estimation and the normal means problem where the dimension can be potentially larger than the sample size. In particular, we demonstrate that the commonly used local-global shrinkage priors lead to sub-optimal Bayesian procedures if one is not careful in devising the hyperpriors. Our contribution is to develop a new class of continuous shrinkage priors and provide insights into their concentration around sparse vectors. Using such priors, one can obtain computationally efficient optimal Bayes procedures in the aforementioned problems.

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