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Seminar Bayesian Statistics

Final registration date: 8 November 2006

Instructor(s): Herbert Hoijtink and Irene Klugkist

Dates: Thursday 11 and Friday 12 January 2007

Location: University of Utrecht. Precise location will be announced in December 2006.

Short description of the course:
In this course the Bayesian view with respect to statistics will be high-lighted. This will among others be done by contrasting the Bayesian view of statistics with the classical (based on Fisher, Neymand and Pearson) approach. The course is suited for everybody who doesn't mind a limited number of formulae and, above all, enjoys thinking about different approaches for the analysis of empirical data. After an introduction of the Bayesian approach (prior distributions, posterior distributions and, of course, Bayes theorem), there will be attention for estimation (what, why, how and a comparison of the classical and the Bayesian approach), and hypotheses testing versus model selection (again including a comparison of the classical and the Bayesian approach). The advantages and disadvantages of the various approaches will be high-lighted, explained and discussed.

Method of working:
Lectures and twice a day a short exercise to support the digestion of the content of the lectures.

Language: English

Prerequisites:
Familiarity with statistical distributions like the binomial and the normal. Familiarity with the concepts of likelihood and maximum likelihood.

Literature (books, readers), price
Literature will be included in the course pack that will be send to the participants in December 2006.

Target group:
IOPS PhD students and other IOPS members

Minimum number of participants: not less than 8, not more than 24

Fees

IOPS PhD students	Free
IOPS postdocs, IOPS staff members	€ 120, including € 20 registration fees; additional costs for course materials (registration fees might rise as of 1 January 2007). IOPS will keep you updated.

How to reach course location?
This will be announced with the course-pack that will be sent to the participants in December 2006.

Certificate: yes

Final registration date: November 8, 2006.

Information and registration
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Cancellation
No refund is made for cancellations within one week before the start of the course