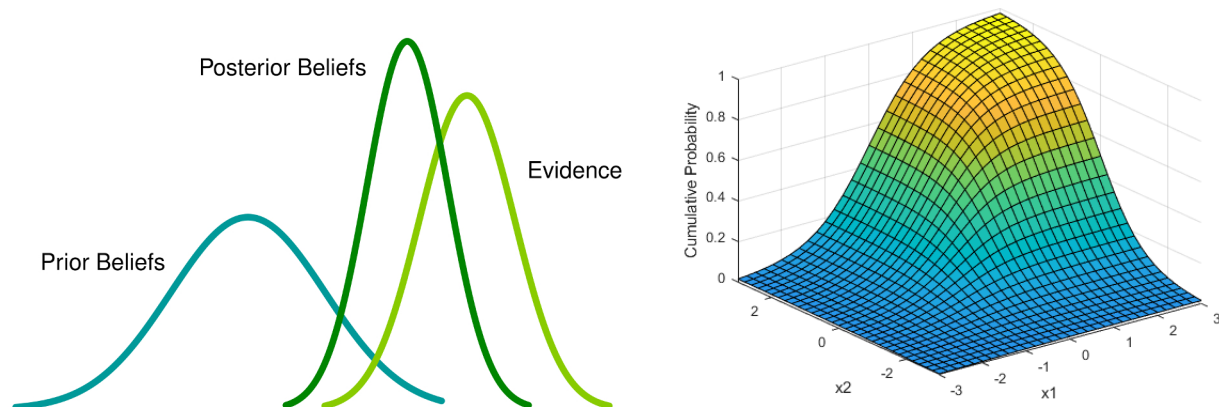


COLLOQUIUM

MATHEMATICS AND STATISTICS

QUEEN'S UNIVERSITY



BAYESIAN PREDICTIVE DENSITY ESTIMATION WITH ADDITIONAL INFORMATION

Abstract. In the context of Bayesian theory and decision theory, the estimation of a predictive density of a random variable represents an important and challenging problem. Often the times there is some additional information at our disposal which is unduly being ignored. In this talk, we deal with strategies to take into account this kind of information, in order to obtain effective and sometimes better performing predictive densities than others in the literature.

Nasser Sadeghkhan (Queen's University)

Nasser Sadeghkhan earned his Ph.D in Mathematics (Statistics) from the Université de Sherbrooke in 2017 under the supervision of Éric Marchand. He recently joined the Department of Mathematics and Statistics at Queen's University as a Coleman Postdoctoral Fellow. Dr Sadeghkhan's research interests include Bayesian Statistics, Multivariate Statistics, Survival Analysis, Decision Theory, and Predictive Inference.

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2:30pm · NOVEMBER 3 · 2017