

MAT 8410: Bayesian Statistics

Prior distributions, Posterior distributions, Conjugate priors, the Metropolis-Hastings algorithm, the Gibbs sampler, Markov chain Monte Carlo, Convergence diagnostics, Credible Intervals Hierarchical modeling, Differences between Bayesian and frequentist inference.

Credits: 3.0

Prerequisites:

MAT 4310

MAT 7404

MAT 5700

MAT 8400

MAT 4310 or MAT 7404 and MAT 5700 or MAT 8400

Program: Mathematics and Statistics