Title: High-Dimensional Bayesian Inference without Likelihood

Speaker: Yves Atchade
Associate Professor
Department of Statistics
University of Michigan

Time & Place: Wednesday, February 22, 2017, 4:00-5:00pm
Room 331 SMI (Cookies and Coffee @ 3:30 in Rm 1210 MSC)

Abstract:
Bayesian analysis of high-dimensional graphical models often leads to posterior distributions that are computationally intractable. Similar issues arise with other classes of statistical models. In this talk I will advocate the use of more general quasi-models (other terms such as quasi/pseudo-likelihood are also used) in the Bayesian machinery. I will present several new results on the contraction properties of these quasi-posterior distributions and on the mixing of related MCMC algorithms in the high-dimensional regime.