DIVISION of STATISTICS
COLLOQUIUM ANNOUNCEMENT

Guest Speaker: Arnab Maity
Northern Illinois University

DATE: Friday, September 26, 2014
TIME: 2:00 pm
PLACE: DuSable Hall 212

Title: Bayesian Model Selection Methods in Linear Models

Abstract: Various popular Bayesian model selection criteria, such as those based on the conditional predictive ordinates, are based on the general notion of one-deleted cross-validation. These criteria can often be estimated from Markov chain samples with reasonable ease. The Deviance Information Criterion (DIC) is another popular model selection criterion. We investigate the performance of these model selection criteria in detecting the correct model and compare them with other competing criteria. Furthermore, the insight of Highest Posterior Model is also discussed.

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