



SEMINAR SERIES

When: Thursday, October 19, 2017
Time: 3:30 – 4:30 pm
Refreshments at 3:15 pm
Where: Sidney Smith Hall Rm 1069
Speaker: **WEINING SHEN**, University of California, Irvine
Host: Dehan Kong

Adaptive Estimation for Bayesian Nonparametric Models

Bayesian nonparametric (BNP) models have been widely used in modern statistic and machine learning applications. In this talk, I will discuss some theoretical properties of the commonly used BNP methods from a frequentist asymptotic perspective.

These results will help understand the connection between BNP and frequentist approaches. I will focus on function estimation problems and discuss a class of adaptive estimators. Examples include density estimation, high-dimensional regression, shape constrained regression, and independence testing.

