

Stanford University
Department of Statistics

DEPARTMENTAL SEMINAR

4:30pm, Tuesday, April 17, 2018

*** Venue Change ***

History Corner Building 01-200 Room 205

Refreshments served at 4pm in Sequoia Lounge.

Speaker: Ramsés H. Mena
Department of Probability and Statistics,
Research Institute in Applied Mathematics and Systems (IIMAS),
National Autonomous University of Mexico (UNAM)

Title: On some Markovian processes derived from Bayesian ideas

Abstract:

The intrinsic symmetry behind exchangeability and the Bayesian updating sheds some light on the construction and application of stationary Markovian models. In this talk we present a technique to construct parametric and non-parametric Markovian processes. Various properties and estimation procedures are explored. If time allows some applications will be shown.