



INSTITUT DE STATISTIQUE

UNIVERSITE CATHOLIQUE DE LOUVAIN

STATISTICS SEMINAR

Stéphane LAURENT
Institut de statistique, UCL
Belgium

*"Objective Bayesian confidence intervals
(d'après Bernardo)"*

Friday, May 08, 2009

16:00

Room : c 115 (STAT)

Abstract

The reference non informative prior introduced by Bernardo (1979) is an appealing candidate for being a standard prior for scientific communication. The reference posterior distribution well reflects the information brought by the data and allows a Bayesian inference yielding similar conclusions as those obtained by frequentist methods. However it is not clear how to summarize the information contained in the reference posterior distribution; for example, how to choose a two-sided posterior credible interval instead of another. Bernardo (2005) proposed a solution to produce reference Bayesian credible intervals. We will outline Bernardo's method and illustrate it on the example of the 'two Poisson samples' model.

You are welcome to the coffee break before the seminar (room : c 105)

Visit our page at: <http://www.uclouvain.be/72906.html>