



ALMA MATER STUDIORUM
UNIVERSITÀ DI BOLOGNA
DIPARTIMENTO DI SCIENZE STATISTICHE
"PAOLO FORTUNATI"

Ciclo di seminari nell'ambito del dottorato di ricerca in "Scienze Statistiche"

Martedì 23 maggio 2023, aula 12 Scaravilli, ore 10:00-12:00
Mercoledì 24 maggio 2023, aula 32 Scaravilli, ore 10:00-12:00

Sia in presenza sia in modalità telematica, mediante sistema di videoconferenza su piattaforma MS Teams

“A new look at Bayesian uncertainty”

Prof. Stephen G. Walker

(University of Texas at Austin)

Abstract

The series of talks takes a new look at the foundations of Bayesian uncertainty. The idea is based on the notion that statistical uncertainty is present due to what is not observed, which if seen, would render the decision known or, in other words, would leave no uncertainty. On the other hand, the frequentist assumes uncertainty is caused by a finite sample size; the notion being that what is observed is one of many possible sets of data. This contrast leads to fundamental different plans, which can be seen clearly when studying the frequentist and Bayesian bootstraps, both of which start with the empirical distribution function. It is argued that martingales are the key to assessing Bayesian uncertainty and the suitable construction of a probability model for what has not been seen conditional on what has been seen.

L'Organizzatore
Prof. Pier Giovanni Bissiri

Il Direttore
Prof. Carlo Trivisano

La S.V. è invitata

Direzione

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