

STAT 520A – Topics in Bayesian Analysis and Decision Theory

2021-2022 – Term 2 (first half)

- Instructor:** Alexandre Bouchard-Côté
- Prerequisites:** Background in probability (e.g. Stat 302 or equivalent). Exposure to inference or machine learning (e.g. STAT 460 / 560 or MATH 419 or CS 540 or equivalent). If you are not sure, come talk to me after one or two lectures.
- Description:** Foundations of Bayesian inference. Topics in Bayesian analysis, decision theory, and probabilistic machine learning. Computational methods such as MCMC, PDMP, SMC and ABC.
- Textbook:** The Bayesian Choice. C. Robert. 2007.
Note: the pdf of this textbook is freely available via UBC Library.
- More information** The course website is currently under construction but will be linked at <https://www.stat.ubc.ca/~bouchard/teaching.html>