



KU LEUVEN

Statistics and Econometrics Seminar

Joint organization by
ORSTAT, Faculty of Business and Economics and the Statistics Research Group,
Faculty of Science
Leuven Statistics Research Center

Prof. Dr. Nial Friel

School of Mathematical Sciences, University College Dublin, Ireland

**“Estimating the model evidence for doubly
intractable Bayesian models”**

Thursday, March 22, 2012

12.00–13.00h

Location: Room HOG 03.101, Naamsestraat 69, Leuven.

Supporting research project: GOA-project 2007/04

Abstract. This talk will explore an approach to calculate the model evidence (or marginal likelihood) for posterior models with an intractable likelihood. Such statistical models are sometimes termed doubly intractable, because the corresponding posterior distribution is also intractable. There has been considerable interest in developing inferential algorithms for this type of model. This talk will extend this methodology to also allow the posterior model probability to be estimated. Some examples from spatial statistics and social network analysis will be presented.