

New classes of predictive distributions: asymptotic and empirical properties

A seminar by Fabrizio Leisen

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In the first part of the talk we will discuss approaches based on predictive distribution which could be used to model data. In particular, we will show how these approaches relate with the usual Bayesian paradigm. In the second part of the talk, we will introduce new classes of predictive distributions and discuss their theoretical properties. Numerical illustration in the framework of the recent RSS read paper of Fong, Holmes and Walker will be discussed.





