Bayesian Focus Week at SAMSI Oct 30 – Nov 3, 2006

Large Random Matrices and High Dimensional Inference Program

Opening workshop, Sept. 06

- Spectral properties of large random matrices
- Inverse problem – inference for covariance matrices and eigenvalues from data
- Sparsity and Regularization of the covariance matrix
- Applications

Parallel Themes in Bayesian Inference

- Covariance estimation from a Bayesian perspective
- Bayesian inference for eigenvalues
- Model selection
- Sparsity using graphical models
- High dimensional regression and density estimation
- General high dimensional inference

and more ….

- Non-parametric Bayesian inference in machine learning
- Factor models
- Prior elicitation
- Time-series models
- Applications - Bio-medical & genetics prob.

This week

- Monday – Wednesday: presentations
- Monday evening: reception and mini poster session
- Wednesday afternoon: formation of discussion groups
- Thursday morning - free
- Thursday afternoon - one additional talk + discussions
- Friday morning - free
- Friday afternoon - discussion

Coming soon…

Workshop : *Large Random Matrices and Graphical Models*

- November 9 – 11, 2006
- Led by Nanny Wermuth