Convergence Rates for Posterior Distributions

黃子銘

Department of Statistics, Iowa Stat University, USA

Abstract

In this talk, an introduction on convergence rates in Bayesian nonparametric function estimation will be given. Special attention will be given to some convergence rate results that can handle adaptive estimation. That is, when estimating a smooth function with unknown degree of smoothness, the results can be used to construct a prior so that the corresponding posterior converges at optimal rate. An example of density estimation will be provided to show such a prior construction.