Markov Chain Monte Carlo Methods for Posteriori Distributions

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Bayesian statistical methods involve combining a prior distribution and observed data to obtain information on the posterior distribution. All inference then follows from probability statements based upon this posterior distribution.

However, it can often be difficult to find the posterior distribution analytically. Markov Chain Monte Carlo (MCMC) methods are increasingly popular for obtaining information about the posterior distribution. In this talk, we will give a short introduction of Bayesian statistics and MCMC methods and discuss their applications.

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