

1. Record Nr.	UNINA9910897977403321
Autore	Florens J. P
Titolo	Nonparametric Bayesian Inference : Contributions by Jean-Marie Rolin / / edited by Jean-Pierre Florens, Michel Mouchart
Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Springer, , 2024
ISBN	3-031-61329-5
Edizione	[1st ed. 2024.]
Descrizione fisica	1 online resource (370 pages)
Altri autori (Persone)	MouchartMichel
Disciplina	519.5
Soggetti	Statistics Bayesian Inference Bayesian Network Estadística bayesiana Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Chapter 1. On the a-Algebraic Realization Problem -- Chapter 2. Weak Conditional Independence And Relative Invariance in Bayesian Statistics -- Chapter 3. Some Useful Properties of the Dirichlet Process -- Chapter 4. On the Distribution of Jumps of the Dirichlet Process -- Chapter 5. Bayes, Bootstrap, Moments -- Chapter 6. Smooth vs. likelihood estimation for a class of mixtures of discrete distributions -- Chapter 7. Bayesian Encompassing Specification Tests of a Parametric Model against a Non Parametric Alternative -- Chapter 8. Nonparametric Bayesian Survival Analysis -- Chapter 9. Simulation of Posterior Distributions in Nonparametric Censored Analysis -- Chapter 10. Bayesian Identification of Semi-Parametric Binary Response Models -- Chapter 11. Survival Data with Explanatory Processes: A Full Nonparametric Bayesian Analysis -- Chapter 12. Nonparametric Competing Risks Models: Identification and Strong Consistency.
Sommario/riassunto	This book is a compilation of unpublished papers written by Jean-Marie Rolin (with several co-authors) on nonparametric bayesian estimation. Jean-Marie was professor of statistics at University of Louvain and died on November 5th, 2018. He made important contributions in mathematical statistics with applications to different fields like

econometrics or biometrics. These papers cover a variety of topics, including:

- The Mathematical structure of the Bayesian model and the main concepts (sufficiency, ancillarity, invariance...)
- Representation of the Dirichlet processes and of the associated Polya urn model and applications to nonparametric bayesian analysis.
- Contributions to duration models and to their non parametric bayesian treatment.
