THE UNIVERSITY OF CHICAGO

Department of Statistics

Bahadur Memorial Lectures

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Some New Developments in the R-INLA Project

MONDAY, April 16, 2018, at 4:30 PM

Eckhart 133, 5734 S. University Avenue

Refreshments before the seminar at 4:00PM in Jones 111

ABSTRACT

I will discuss some recent developments and works in progress related to the R-INLA project (www.r-inla.org), which offers approximate Bayesian inference for latent Gaussian models and is extensively used by researchers worldwide. The topics will include quantile regression for discrete responses, an approximate representation of the fractional Gaussian noise model with linear computational complexity, Student-t response and random effects, and how to construct Gaussian fields which obeys physical barriers like islands and coastlines.