

Seminário de Doutorado

Tópico: Métodos Bayesianos em Classificação e Regressão Não-Lineares

Professor responsável: Hedibert Freitas Lopes

Período: 18/11/2002 a 17/01/2003 (7 encontros)

Horário: Sextas-feiras - 13:00 as 15:00

Motivação: A organização desse seminário se inspira na estrutura do livro escrito por Denison, Holmes, Mallick and Smith, intitulado *Bayesian Methods for Nonlinear Classification and Regression*, publicado este ano na "Wiley Series in Probability and Statistics". David Denison (Imperial College) e Christopher Holmes (Imperial College) foram ambos orientados por Bani Mallick (Texas A&M University), sendo o primeiro co-orientado por Adrian Smith (Queen Mary, University of London).

Organização

Ajuste de Curva e Ondaletas - 22/11

1. Denison, Mallick, and Smith (1998a) - Hedibert
- 2a. Clyde, Parmigiani, and Vidakovic (1998) - Hedibert

Ondaletas - 29/11

- 2b. Müller and Vidakovic (1998) - Hedibert
- 3a. Holmes and Denison (1999) - Marco Antonio
- 3b. Clyde and George (2000) - Marco Antonio

Ajuste de Superfície - 06/12

- 4a. Gustafson (2000) - Ralph
- 4b. Holmes and Mallick (2001) - Ralph
- 5a. Denison, Mallick, and Smith (1998c) - Carlos
- 5b. Mallick, Denison, and Smith (1999) - Carlos

Classificação em Modelos Não-Lineares Generalizados - 13/12

- 6a. Holmes and Denison (2002) - Alcione
- 6b. Basu and Mukhopadhyay (2000) - Carlos

Árvores Bayesianas - 20/12

- 8a. Denison, Mallick, and Smith (1998b) - Mariane
- 8b. Denison and Mallick (2000) - Mariane
- 9a. Chipman, George, and McCulloch (1998) - Alcione
- 9b. Chipman, George, and McCulloch (2000) - Alcione

Modelos de Partição e Modelos Vizinha-Mais-Próximo- 10/01

10. Denison, Adams, Holmes, and Hand (2002) - Marina
11. Holmes and Adams (2002) - Ralph

Modelos de Respostas Múltiplas - 17/01

12. Quintana and Iglesias (2000) - Hedibert
13. Holmes, Denison, and Mallick (2002) - Carlos

Referências

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- Clyde, M. and E. George (2000). Flexible empirical Bayes estimation for wavelets. *Journal of the Royal Statistical Society* 62, 681–698.
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- Denison, D., N. Adams, C. Holmes, and D. Hand (2002). Bayesian partition modelling. *Computational Statistics and Data Analysis* (in the press).
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- Denison, D., B. Mallick, and A. Smith (1998a). Automatic Bayesian curve fitting. *Journal of the Royal Statistical Society* 60, 333–350.
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- Holmes, C. and D. Denison (1999). Bayesian wavelet analysis with a model complexity prior. In J. Bernardo, J. Berger, A. Dawid, and A. Smith (Eds.), *Bayesian Statistics 6*, pp. 769–776. Oxford University Press, Oxford.
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- Holmes, C., D. Denison, and B. Mallick (2002). Accounting for model uncertainty in seemingly unrelated regressions. *Journal of Computational and Graphical Statistics* 11, 533–551.
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