

**Wiener Biometrische Sektion
der Internationalen Biometrischen Gesellschaft
Region Österreich – Schweiz**

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Einladung zum
Biometrischen Kolloquium
am Donnerstag, dem 15. April 1999, 16:00 Uhr s.t.
im Seminarraum (D800 - Bibliothek) des
Instituts für Medizinische Computerwissenschaften
Spitalgasse 23, 1090 Wien

Es spricht **Fulvio De Santis**, Dipartimento di Statistica,
Probabilità e Statistiche Applicate Università di Roma, "La
Sapienza", zum Thema:

"Recent Issues in Bayesian Model Selection"

Abstract:

In the Bayesian approach to statistical parametric inference, the analysis is carried out by combining pre-experimental and experimental information, respectively represented by the prior distribution and the likelihood function for the parameters of interest.

However, due to the difficulty in the specification of the prior distributions, practical statistical Bayesian analyses are often performed using so-called "non-informative" priors, that is priors that are not subjectively determined, but specified by formal rules. This talk reviews both the problems that arise using non-informative priors in the context of parametric model selection and the most recent default methods proposed in the literature. Particular attention is given to the main Bayesian model selection criterion, the Bayes factor, that is the ratio of posterior to prior odds of two models under comparison.

We also present preliminary results and problems related to the developments of non-informative priors and model selection criteria for the choice of survival models when censored data are present.

(The talk presents results of a series of works joint with J. Mortera, A. Nardi, F. Spezzaferri, I. Verdinelli and L. Wasserman)