

JUNE 2

MORNING

Welcoming Remarks

Chair: Petros Dellaportas

9 to 9:30 David Spiegelhalter (Following the leader of the revolution)

9:30 to 10:00 Stephen Fienberg (On the causes of effects in law and public policy)

Break (10 Minutes)

Topic: Bayesian Theory

Chair: Jon Forster

10:15 to 10:45 James Berger (Model selection: the unsolved Bayesian problem)

10:45 to 11:15 Phil Dawid (Exchangeability and its ramifications)

11:15 to 11:45 Michael Goldstein (Bayesian analysis for complex physical models)

Lunch 12:00 to 1:00

AFTERNOON

Topic: Econometrics and Time Series

Chair: Boris Choy

1:15 to 1:45 Mike West (Dynamic Bayes)

1:45 to 2:15 Nick Polson (Finance: a Bayesian perspective)

Break (10 Minutes)

2:30 to 3:00 Michael Pitt (On the use of the SIR filter within MCMC)

3:00 to 3:30 Sid Chib (Bayesian matching for casual inference)

Siesta

7:30 to 9:00 DINNER

JUNE 3

MORNING

Topic: MCMC Theory and Applications

Chair: Lawrence Pettit

9 to 9:30 Persi Diaconis (An essential tension)

9:30 to 10:00 Alan Gelfand (Analyzing spatial directional data using wrapped Gaussian processes)

Break (10 Minutes)

Topic: MCMC Theory and Applications

Chair: Penelope Vounatsou

10:15 to 10:45 Petros Dellaportas (Bayesian hierarchical mixture models)

10:45 to 11:15 Ed George (Should Bayesians worry about model selection?)

11:15 to 11:45 Bani Mallick (Bayesian inference in inverse problems)

Lunch 12:00 to 1:00

AFTERNOON

Topic: Applications 1

Chair: Linda Sharples

1:15 to 1:45 Prakash Laud (A model for subgroup analysis)

1:45 to 2:15 Udi Makov (The application of Bayesian methodology in actuarial science)

Break (10 Minutes)

2:30 to 3:00 Rob Kass (Bayesian inference in neurosciences)

3:00 to 3:30 David Draper (Bayesian model specification: towards a theory of applied statistics)

Siesta

6:00 to 7:15 POSTERS + COCKTAILS

7:30 to 9:00 DINNER

JUNE 4

MORNING

Topic: Nonparametrics

Chair: Nozer Singpurwalla

9 to 9:30 Jim Griffin (Flexibly modeling dependence in stationary time series)

9:30 to 10:00 Emily Fox (Bayesian nonparametric covariance regression)

Break (10 Minutes)

Topic: Priors

Chair: Amy Racine-Poon

10:15 to 10:45 Jose Bernardo (Omnibus Multivariate Reference Priors)

10:45 to 11:15 Wes Johnson (Partial information priors)

11:15 to 11:45 Eduardo Gutierrez-Pena (From conjugate to reference priors in exponential family models)

Lunch 12:00 to 1:00

AFTERNOON

Topic: Computation and Sequential Monte Carlo

Chair: David Stephens

1:15 to 1:45 Carlos Carvalho (On the long-run volatility of stocks)

1:45 to 2:15 Chris Holmes (Computational challenges arising in modern statistical genetics)

Break (10 Minutes)

2:30 to 3:00 Steve Scott (A modern Bayesian look at the multi-armed bandit)

3:00 to 3:30 Nick Heard (Real time anomaly detection with applications in dynamic networks)

Siesta

7:30 to 9:00 DINNER

JUNE 5

MORNING

Topic: Applications 2

Chair: Steve Blyth

9:00 to 9:30 Peter Donnelly (Modeling Genes)

9:30 to 10:00 Dave Denison (Predicting efficient markets: is it possible?)

Break (10 Minutes)

Chair: Ester Yen

10:15 to 10:45 Peter Mueller (Nonparametric Bayesian inference for count data from phage display experiments)

10:45 to 11:15 James Scott (Regularization with mean-variance mixtures)

11:15 to 11:45 Gareth Roberts (Why does MCMC work in hierarchical models?)

AFTERNOON

Lunch 12:00 to 1:30

Siesta

8:00 to 11:00 BANQUET+ MUSIC SHOW