Seminar Announcement

Speaker: Dr. Vivekananda Roy

Affiliation: Department of Statistics, Iowa State University, U. S. A

Date: February 5th (Thursday)

Time: 4:00pm-5:00pm.

Title: Spectral analytic comparisons for data augmentation

Abstract: Data augmentation (DA) algorithms often suffer from slow convergence. The sandwich algorithm is an alternative to the DA algorithm that uses an extra simulation step at each iteration. Empirical evidence suggests that sandwich algorithm converges faster than the DA algorithm. I will present two theoretical results comparing the DA and sandwich algorithms. As an example, I will consider a widely used DA algorithm and its sandwich variant for the exploration of posterior densities associated with Bayesian mixture models.

Venue: SETS Auditorium, ISI-Chennai.