High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Matt Wand

Variational Approximations in Statistics

Variational approximations facilitate approximate inference for the parameters in complex statistical models and provide fast, deterministic alternatives to Monte Carlo methods.

However, much of the contemporary literature on variational approximations is in Computer Science rather than Statistics, and uses terminology, notation, and examples from the former field.

In this series of lectures we explain variational approximation in statistical terms. In particular, we illustrate the ideas of variational approximation using examples that are familiar to statisticians.

09.12.2013 | 14:00-16:00

Room 23, SPA1

11.12., 18.12.2013 | 10:00-12:00

Erhard-Schmidt-Hörsaal, WIAS

Matt Wand obtained his PhD from the Australian National University, in 1989. After working as a professor for the Texas A&M University, Harvard University, and the University of Wollongong (Australia) he is a professor at the University of Technology, Sydney. Among many other awards, in 2013, he was awarded the Chancellor's Medal for Exceptional Research.

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