POSTGRADO	CAMPUS
SOCIOECONOMÍA, ESTADISTICA E INFORMATICA ORIENTACIÓN EN ESTADÍSTICA *DOCTORADO*	MONTECILLO

CLAVE DEL CURSO	NOMBRE DEL CURSO	TIPO DE CURSO	NÚMERO DE CRÉDITOS	CUATRIMESTRE
EST-728	ANÁLISIS BAYESIANO	TEÓRICO	3	PRIMAVERA VERANO OTOÑO

PROFESOR TITULAR	CLAVE ACADÉMICA	PROFESOR COLABORADOR	CLAVE ACADÉMICA
PROFESORES DEL PROGRAMA			

OBJETIVO GENERAL

CONTENIDO DESCRIPTIVO DEL CURSO

Parametric models. Representation of uncertainty via probability. The Bayesian paradigm:likelihood, prior density, posterior density. Tom Bayes' original example. Convenience priors. Prior elicitation,exchangability. Conjugate priors. Bayes estimates and intervals. Representation of ignorance(non-informative, locally uniform, invariant andreference priors). Exponential family examples. Multiparameter cases (including normal and Pareto). Hierarchical priors and mixture priors. Model checking and sensitivity. Conditionally specified priors. Approximation of posterior densities. Markov chain simulation (Gibbs sampler). Missing data and meta-analysis