

Monday 30th

Tuesday 31st

Wednesday 1st

9:45-11:00 Roberts (Warwick)

Theory of MCMC

10:00-11:00 Spiegelhalter (Cambridge)

Communicating risk and uncertainty: from football to climate change

11:00-11:15 Coffee

11:00-11:15 Coffee

15:45-16:00 Registration

11:15-12:30 Latuszyński (Warwick)

Adaptive MCMC

11:15-12:30 Latuszyński (Warwick)

Adaptive MCMC

16:00-17:15 Roberts (Warwick)

Theory of MCMC

12:30-14:00 Lunch

12:30-14:00 Lunch

17:15-17:30 Coffee

14:00-14:30 Jacob (Paris)

Automatic Density Exploration via adaptive MCMC

14:00-14:30 Papaspiliopoulos (UPF)

SMC²: A sequential Monte Carlo Algorithm with particle MCMC updates

14:30-15:00 Fouskakis (Athens)

Power Intrinsic Variable Selection} for Normal Models based on Zellner's g-Prior.

14:30-15:00 Lee (Oxford)

Pseudo-marginal approaches and extensions for MCMC

15:00-15:30 Huber (Claremont, CA)

The paired Product Estimator

15:00-15:30 Dellaportas (Athens)

Control variates for MCMC

17:30-18:45 Beskos (UCL)

Scaling of MCMC and SPDEs

15:30-15:45 Coffee

21:00-23:00 Poster Session

15:45-17:00 Beskos (UCL)

Scaling of MCMC and SPDEs