(https://www.mcgill.ca)

eCalendar (/study/2022-2023/) Programs, Courses & University Regulations Fall 2022-

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(https://horizon.mcgill.ca/pban1/bwckschd.p_disp_dyn_sched) for course dates & times.

McGill.ca (https://www.mcgill.ca) / Overview (/study/2022-2023/) / All Courses (/study/2022-2023/courses/search)

MATH 559 Bayesian Theory and Methods (4 credits)

Offered by: Mathematics and Statistics (Faculty of Science (/study/2022-2023/faculties/science))

Overview

Mathematics & Statistics (Sci): Subjective probability, Bayesian statistical inference and decision making, de Finetti's representation.

Bayesian parametric methods, optimal decisions, conjugate models, methods of prior specification and elicitation, approximation methods. Hierarchical models. Computational approaches to inference, Markov chain Monte Carlo methods, Metropolis—Hastings. Nonparametric Bayesian inference.

Terms: This course is not scheduled for the 2022-2023 academic year.

Instructors: There are no professors associated with this course for the 2022-2023 academic year.

Prerequisite: MATH 324 (/study/2022-2023/courses/math-324), MATH 357 (/study/2022-2023/courses/math-357), MATH 557 (/study/2022-2023/courses/math-557), or equivalent, and MATH 208 (/study/2022-2023/courses/math-208) or equivalent.

This course may be used as a required or complementary course in the following programs:

Bachelor of Arts (B.A.) - Major Concentration Statistics (https://www.mcgill.ca/study/20 22-2023/faculties/arts/undergradu

ate/programs/bachelor-artsba-major-concentrationstatistics)

Bachelor of Arts (B.A.) - Major Concentration Statistics (https://www.mcgill.ca/study/20 22-

2023/faculties/basc/undergrad uate/programs/bachelor-artsba-major-concentrationstatistics)

Bachelor of Arts (B.A.) - Minor Concentration Statistics (https://www.mcgill.ca/study/20 22-

2023/faculties/arts/undergradu ate/programs/bachelor-artsba-minor-concentrationstatistics)

Bachelor of Arts (B.A.) - Minor Concentration Statistics (https://www.mcgill.ca/study/20 22-2023/faculties/basc/undergrad uate/programs/bachelor-arts-

<u>ba-minor-concentration-</u> <u>statistics)</u>

Bachelor of Arts (B.A.) Supplementary Minor
Concentration Statistics
(https://www.mcgill.ca/study/20
222023/faculties/arts/undergradu
ate/programs/bachelor-artsba-supplementary-minor-

concentration-statistics)

Bachelor of Arts (B.A.) Supplementary Minor
Concentration Statistics
(https://www.mcgill.ca/study/20
222023/faculties/basc/undergrad
uate/programs/bachelor-artsba-supplementary-minorconcentration-statistics)

Honours Probability and
Statistics
(https://www.mcgill.ca/study/20
222023/faculties/science/undergr
aduate/programs/bachelorscience-bsc-honoursprobability-and-statistics)

Bachelor of Science (B.Sc.) -

Bachelor of Science (B.Sc.) -Honours Probability and Statistics (https://www.mcgill.ca/study/20 22-2023/faculties/arts/undergradu ate/programs/bachelorscience-bsc-honoursprobability-and-statistics)

Bachelor of Science (B.Sc.) -Honours Statistics and Computer Science (https://www.mcgill.ca/study/20 22-2023/faculties/science/undergr aduate/programs/bachelorscience-bsc-honoursstatistics-and-computerscience)

Bachelor of Science (B.Sc.) Liberal Program - Core
Science Component Statistics
(https://www.mcgill.ca/study/20
222023/faculties/science/undergr
aduate/programs/bachelorscience-bsc-liberal-programcore-science-componentstatistics)

Bachelor of Science (B.Sc.) -Major Statistics (https://www.mcgill.ca/study/20 22-2023/faculties/science/undergr (https://www.mcgill.ca)

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<u>aduate/programs/bachelor-</u> <u>science-bsc-major-statistics)</u>

Bachelor of Science (B.Sc.) - Major Statistics and Computer Science

(https://www.mcgill.ca/study/20

2023/faculties/science/undergr aduate/programs/bachelorscience-bsc-major-statisticsand-computer-science)

Bachelor of Science (B.Sc.) -Minor Statistics (https://www.mcgill.ca/study/20 22-2023/faculties/science/undergr aduate/programs/bachelorscience-bsc-minor-statistics)



Visit *Minerva Class Schedule* for **course dates & times**

Class Schedule (https://horizon.mcgill.ca/pban1/bwckschd.p_disp_dyn_sched