Bayesian sampling algorithms

Keynote speaker: Prof. Xin Tong

Abstract

Bayesian approach is one general way to handle many problems in data science. Computationally its solution requires generating samples from a target distribution. How to design efficient sampling algorithm is an important question. This becomes particularly critical if the underlying model is high dimensional. In this talk, we will discuss the classical approach of MCMC and some new variational methods.

About the speaker

Professor Xin Tong is the assistant Professor at the NUS.

Professor Tong received his PhD in 2013 from the Princeton University, and completed his postdoctoral training at the Courant institute of New York University

Professor Tong's research interests lie broadly inside probability theory and its applications in statistics, machine learning and nonlinear systems. He joined the National University of Singapore (NUS) in 2016 and obtained tenure here very recently.