Binary probit regression with I-priors

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PhD Presentation Event

http://haziqj.ml

Outline

1. Introduction
2. Probit models with I-priors
3. Variational inference
   - Introduction
   - A simple example
4. Illustration in R
5. Applications
6. Discussion

1 Introduction

2 Probit models with I-priors

3 Variational inference

4 Illustration in R

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Introduction

C. M. Bishop (2006). *Pattern Recognition and Machine Learning*. Springer

Decomposition of the log marginal

Comparison

Factorised distributions (Mean field theory)

Variational Bayes EM

Estimation of Gaussian mean and variance

test

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End

Thank you!