

Outline of course

- **Basic principles**
- **Sampling**
 - Numerical methods (Parameter inference)
 - Markov Chain Monte Carlo (MCMC)
 - Other samplers (Gibbs, HMC)
- **Bayesian Hierarchical Models**
- **Model comparison: Bayesian Evidence**
- **Bayesian vs Frequentist**
- **Lots of Hands-on exercises**