

UCLA

# BIOSTATISTICS SEMINAR

FALL 2012

## Monte Carlo Methods for Improper Target Distributions

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3:30pm - 4:30pm, CHS 33-105A

Refreshments served at 3:00 PM in room 51-254 CHS

**ABSTRACT:** Monte Carlo methods for estimating means with respect to a proper target distribution (that is, a probability distribution) are well developed in the statistics literature. In this talk we present Monte Carlo methods that work for any (proper or improper) target distribution. We also consider some relevant limit theorems. Applications of this to Gibbs sampler, importance sampling and MCMC for Bayesian inference are discussed.

(This is a joint work with Prof. Krishna Athreya.)