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Title

Bayesian computation: a personal perspective

Abstract

Bayesian computation has played a key role to the enormous improvements in statistical inference over the last 30 years. Markov chain Mote Carlo (MCMC) has been the magic tool that allowed modelling for very complex stochastic models with very large number of parameters. However, we are now confronted with statistical problems with increasingly complex datasets and we clearly need new Bayesian computation tools. In this talk I will give a personal perspective of the history and future of Bayesian computation and I will present some recent work on adaptive MCMC and variational inference.