Ordinary Meeting

Organized by the Research Section

"Approximate Bayesian Inference for Latent Gaussian Models Using Integrated Nested Laplace Approximations",

by Håvard Rue, Sara Martino (Norwegian University of Science and Technology) and Nicolas Chopin (CREST-LS and ENSAE, Paris)

Wednesday 15 October 2008, 5pm

RSS Headquarters, 12 Errol Street, London

Summary

By using an integrated nested Laplace approximation and its simplified version, we can directly compute very accurate approximations to the posterior marginals. The main benefit of these approximations is computational: where MCMC algorithms need hours or days to run, our approximations provide more precise estimates in minutes or seconds.

The paper can be downloaded in advance from:
`http://www.rss.org.uk/main.asp?page=1836`

Fellows and visitors are invited to make contributions of no longer than 5 minutes following the reading of the paper. Please register your interest with the Secretary of the RSS Research Section Committee (e.c.wit@rug.nl) or C. Stovell at the RSS (c.stovell@rss.org.uk).

Tea is served at 4:30pm. **The meeting will be held at the RSS Headquarters in London**:

12 Errol Street
(close to Moorgate & Farringdon Underground/Railway stations)
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For more information, contact Charlotte Stovell at the RSS (c.stovell@rss.org.uk).

After the meeting you can meet the authors over **dinner**. Book your place in advance: Teresa Dewane (tel. 020-7614 3910, t.dewane@rss.org.uk), price £20 (£10 for student RSS members).