



SFB Guest Lecture

**Monday, 26 August 2019, 10:15 am
Campus Golm, Building 14, Room 2.15-16**

Invited by SFB 1287 (Project Q)

Ben Goodrich (Columbia University in the City of New York) will give a talk
on

Gaussian Processes with Stan

Gaussian processes are a flexible way to specify a prior distribution over a continuous but unknown function that generates observable outcomes. Gaussian processes can also be seen as a continuous generalization of multilevel models where the parameters are allowed to vary from one discrete group to another. The statistical software Stan is well-suited for Bayesian estimation of models with Gaussian processes, but the user may have to overcome a variety of challenges, including specifying priors on the hyperparameters to a Gaussian process, interpreting the results, and obtaining results within a reasonable amount of time in moderately-sized datasets. This talk will provide strategies for overcoming these challenges.

All are welcome!