Bayesian Sampling Algorithms

Keynote speaker: Prof. Xin Tong

Abstract

Bayesian approach is one general way to handle many problems in data science. Computationally its solution requires generating samples from a target distribution. How to design efficient sampling algorithm is an important question. This becomes particularly critical if the underlying model is high dimensional. In this talk, we will discuss the classical approach of MCMC and some new variational methods.

About the speaker

Professor Xin Tong is the assistant Professor at the National University of Singapore (NUS). He received his PhD in 2013 from Princeton University and completed his postdoctoral training at the Courant Institute of New York University. He joined the NUS in 2016.

Professor Tong’s research interests lie broadly inside probability theory and its applications in statistics, machine learning, and nonlinear systems.