

ICIC Data Analysis Workshop

Imperial College London

5-8 September 2016

All timings within the workshop are indicative only.

MONDAY 5th September

Clare Lecture Theatre, Huxley Building

1.30-2.00 Registration

2.00 Introduction - Alan Heavens

2.15 Basics of Bayesian Probability theory - Alan Heavens

3.00 Exercises

3.30 Coffee

3.45 More on Bayesian Probability - Jonathan Pritchard

4.30 Exercises

5.00 Talk by Geraint Harker (Winton Capital and Astronomer)

5.30 Check in at Beit Hall, then, drinks reception, Blackett Laboratory, Level 8 Common Room, Blackett Lab.

If you cannot enter the building, call Alan Heavens on 07752 848113.

TUESDAY 6th September

Skempton Building Lecture Theatre 201

9.15 Sampling, MCMC, Metropolis-Hastings – Daniel Mortlock

10.30 Hands-on MCMC

11.30 Coffee

12.00 Hands-on

1.00 Lunch

2.00 Hands-on

2.30 Convergence tests – Daniel Mortlock

3.30 Coffee and Hands-on

4.15 Central Limit theorem and exercise – Alan Heavens

5.00 End of session

Free evening

WEDNESDAY 7th September

Clare Lecture Theatre, Huxley Building

9.15 Hands-on

10.30 Gibbs sampling, Hamiltonian MC – Andrew Jaffe

11.30 Coffee

12.00 Generalised linear models, and Messenger fields – Andrew Jaffe

12.30 Hand-on

1.00 Lunch

2.00 Combining experiments – Alan Heavens

2.30 Hands-on

3.30 Coffee

4.00 Model comparison – Elena Sellentin

5.00 End of session

6.00 Barbecue. 58 Prince's Gate.

THURSDAY 8th September

Clare Lecture Theatre, Huxley Building

9.15 Nested sampling – Jonathan Pritchard

10.00 Hands on

11.30 Coffee

12.00 Hypothesis testing; p-values. – Elena Sellentin

1.00 Lunch

2.00 Bayesian Hierarchical Models – Alan Heavens

2.30 Hands on

3.45 Workshop Summary

4.00 End of workshop