RUTGERS UNIVERSITY
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Seminar

Speaker: Professor Yuzo Maruyama, University of Tokyo

Title: Fully Bayes Model Selection with a Generalized g-Prior

Date: Wednesday, September 08, 2010

Place: 552 Hill Center

Abstract

For the normal linear model variable selection problem, we propose selection criteria based on a fully Bayes formulation with a generalization of Zellner's g-prior. A special case of the prior formulation is seen to yield tractable closed forms for marginal densities and Bayes factors which reveal new model characteristics of potential interest. Our results allow for $p > n$ and extend to the multivariate regression setup. (This is joint work with Edward George).