

# Wednesday, January 8, 2020

## The Day at a Glance:

8:00-8:50 AM - Breakfast : **Room 2335**

8:50-9:00 AM - Introductions: Michael Daniels : **Auditorium**

9:00 -9:50 AM - Plenary Speaker: Paul Fernhead : **Auditorium**

9:50 -10:10 AM - Coffee break : **Room 2335**

**10:10-11:40 AM**

**Session I1: Auditorium**

**“Theory & practice of HMC (and variants) for Bayesian hierarchical models”**

- ◆ Chair: Qian Qin
- ◆ Tamara Broderick (MIT)
- ◆ George Deligiannidis (University of Oxford)
- ◆ Aaron Smith (University of Ottawa)

**Session I2: Grand Ballroom Section 1**

**“Scalable methods for high-dimensional problems”**

- ◆ Chair: Depdeep Pati
- ◆ Akihiko Nishimura (UCLA)
- ◆ Anirban Bhattacharya (Texas A&M)
- ◆ Lassi Roininen (LUT University)

**Session C13: Grand Ballroom Section 2**

**“Sampling Techniques for High-Dimensional Bayesian Inverse Problems”**

- ◆ Chair: James Johndrow
- ◆ Qiang Liu (University of Texas)
- ◆ Alex Thiery (National University of Singapore)

**11:45 –12:35 PM**

**Special Speaker: Auditorium**

**“NSF Opportunities and Grantsmanship for Bayesians”**

- ◆ Brani Vidakovic (NSF DMS Program Director)

**11:40 AM-1:20 PM –Lunch Break : On Your Own**

**Special Events (Rion Ballroom)**

**5:00-7:30 PM**

**Poster Session & Snacks**

**1:20-2:50 PM**

**Session I3: Auditorium**

**“MCMC and scalable Bayesian computations”**

- ◆ Chair: Aaron Smith
- ◆ Philippe Gagnon (University of Oxford)
- ◆ Florian Maire (University de Montreal)
- ◆ Giacomo Zanella (Bocconi University)

**Session I8: Grand Ballroom Section 1**

**“ABC”**

- ◆ Chair: Kshitij Khare (UF)
- ◆ Ruth Baker (University of Oxford)
- ◆ David Frazier (Monash University)
- ◆ Umberto Picchini (Chalmers University of Tech & University of Gothenburg)

**Session C3: Grand Ballroom Section 2**

**“MCMC-based Bayesian inference on Hilbert spaces “**

- ◆ Chair: Anirban Bhattacharya
- ◆ Nawaf Bou-Rabee (Rutgers University)
- ◆ Nathan Glatt-Holtz (Tulane University)
- ◆ Daniel Sanz-Alonso (University of Chicago)

**2:50-3:10 PM - Coffee Break : Room 2335**

**3:10-4:40 PM**

**Session I4: Auditorium**

**“Scalable methods for posterior inference from big data”**

- ◆ Chair: Giacomo Zanella
- ◆ Subharup Guha (University of Florida)
- ◆ Zhenyu Zhang (UCLA)
- ◆ David Dahl (Brigham Young University)

**Session C5: Grand Ballroom Section 1**

**“Simulation in path space”**

- ◆ Chair: Alexandre Thiery
- ◆ Frank van der Meulen (TU Delft)
- ◆ Sebastiano Grazi
- ◆ Joris Bierkens (TU Delft)

**Session C7: Grand Ballroom Section 2**

**“Advances in MCMC for high dimensional and functional spaces”**

- ◆ Chair: Daniel Sanz-Alonso
- ◆ Galin Jones (University of Minnesota)
- ◆ Vivekananda Roy (Iowa State University)
- ◆ Radu Herbei (The Ohio State University)

# Thursday, January 9, 2020

## The Day at a Glance:

8:00-9:00 AM - Breakfast : **Room 2335**

9:00 -9:50 AM - Plenary Speaker: David Blei : **Auditorium**

9:50 -10:10 AM - Coffee Break : **Room 2335**

### 10:10-11:40 AM

**Session I5: Auditorium**

**“Efficient computing strategies for high-dimensional problems”**

- ◆ **Chair:** Galin Jones
- ◆ Gareth Roberts (University of Warwick)
- ◆ Veronika Rockova (University of Chicago)
- ◆ Gregor Kastner (Vienna U of Economics and Business)

**Session I7: Grand Ballroom Section 1**

**“Computational advancements in entity resolution”**

- ◆ **Chair:** Vivekanada Roy
- ◆ Brenda Betancourt (University of Florida)
- ◆ Andrea Kaplan (Duke University)
- ◆ Rebecca Steorts (Duke University)

**Session C6: Grand Ballroom Section 2**

**“Sequential Monte Carlo: Recent advances in theory and practice”**

- ◆ **Chair:** Radu Herbei
- ◆ Richard Everitt (University Reading)
- ◆ Liangliang Wang (Simon Fraser University)
- ◆ Anthony Lee (University of Bristol)

**Session C11: Grand Ballroom Section 3**

**“Robust Markov chain Monte Carlo Methods”**

- ◆ **Chair:** Subharup Guha
- ◆ Kengo Kamatani (Osaka University)
- ◆ Emilia Pompe (University of Oxford)
- ◆ Bjorn Sprungk (Göttingen University)

11:40 AM-1:20 PM –Lunch Break : **On Your Own**

**Special Event (Paid Only– Rion Ballroom)**

5:30-7:30 PM

Conference Dinner

### 1:20-2:50 PM

**Session I6: Auditorium**

**“MCMC methods in high dimension , theory and applications”**

- ◆ **Chair:** Veronika Rockova
- ◆ Christophe Andrieu (University of Bristol)
- ◆ Gabriel Stoltz (Ecole des Ponts ParisTech)
- ◆ Umut Simsekli (Telecom ParisTech)

**Session C1: Grand Ballroom Section 1**

**“Novel mixture-based computational approaches to Bayesian learning”**

- ◆ **Chair:** Brenda Betancourt
- ◆ Michele Guindani (University of California-Irvine)
- ◆ Antonietta Mira (University della Svizzera Italiana & University of Insubria)
- ◆ Sirio Legramanti (Bocconi University)

**Session C10: Grand Ballroom Section 2**

**“Convergence of MCMC in theory and in practice”**

- ◆ **Chair:** Rebecca Steorts
- ◆ Christina Knudson (University of St. Thomas, MN)
- ◆ Rui Jin (University of Iowa)
- ◆ Grant Backlund (University of Florida)

2:50-3:10 PM - Coffee Break : **Room 2335**

### 3:10-4:40 PM

**Session I9: Auditorium**

**“Continuous-time and non-reversible Monte Carlo methods”**

- ◆ **Chair:** Christophe Andrieu
- ◆ Yian Ma (University of California-Berkeley)
- ◆ Manon Michel (University Clermont-Auvergne)

**Session I12: Grand Ballroom Section 1**

**“Approximate Bayesian Nonparametrics”**

- ◆ **Chair:** Michele Guindani
- ◆ Peter Muller (University of Texas)
- ◆ Debdeep Pati (Texas A&M)
- ◆ Jeff Miller (Harvard University)

**Session C4: Grand Ballroom Section 2**

**“Advances in Multiple Importance Sampling”**

- ◆ **Chair:** Grant Backlund
- ◆ Art Owen (Stanford University)
- ◆ Victor Elvira (University of Edinburgh)
- ◆ Felipe Medina Aguayo (University of Reading)

**Friday, January 10, 2020**

**The Day at a Glance:**

**9:00-9:35 AM - Breakfast : Room 2335**

**9:35-11:05 AM**

**Session I11: Auditorium**

**“Younger researchers’ contributions to Bayesian computation”**

- ◆ **Chair:** Andrea Kaplan
- ◆ Tommaso Rigon (Bocconi University)
- ◆ Michael Jauch (Duke University)
- ◆ Nicholas Tawn (University of Warwick)

**Session C9: Grand Ballroom Section 1**

**“Posterior inference with misspecified models”**

- ◆ **Chair:** Yian Ma
- ◆ Judith Rousseau (Oxford University)
- ◆ Ryan Martin (North Carolina State University)
- ◆ Jonathan Huggins (Harvard University)

**Session C12: Grand Ballroom Section 2**

**“Approximate Markov chain Monte Carlo Methods”**

- ◆ **Chair:** Anthony Lee
- ◆ Bamdad Hosseini (California Institute of Technology)
- ◆ James Johndrow (University of Pennsylvania)
- ◆ Daniel Rudolf (Gottingen University)

**11:05 AM-11:20 AM –Coffee Break : Room 2335**

**11:20-12:50 PM**

**Session I10: Auditorium**

**“Markov chain convergence analysis and Wasserstein distance”**

- ◆ **Chair:** Tommaso Rigon
- ◆ Alain Durmus (ENS Paris-Saclay)
- ◆ Johnathan Mattingly (Duke University)
- ◆ Qian Qin (University of Minnesota)

**Session C2: Grand Ballroom Section 1**

**“Using Bayesian methods to uncover the latent structures in real datasets”**

- ◆ **Chair:** Rohit Patra
- ◆ Louis Raynal (University of Montpellier & Harvard University)
- ◆ Francesco Denti (University of Milan-Bicocca & University della Svizzera)
- ◆ Alex Rodriguez (International Center for Theoretical Physics)

**Session C8: Grand Ballroom Section 2**

**“Recent advances in Gaussian process computations and theory”**

- ◆ **Chair:** Michael Jauch
- ◆ Yun Yang (University of Illinois)
- ◆ Joseph Futoma (Harvard University)
- ◆ Michael Zhang (Princeton University)

**12:50-1:10 PM - Coffee Break : Room 2335**

**1:10–2:00 PM - Plenary Speaker: Emily Fox : Auditorium**