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Methods for Bayesian model averaging

Friday, 4 August 2023 09:20 (20 minutes)

Bayesian model averaging is a statistical method that allows for simple and methodical treatment of systematic errors due to model variation. I will summarize some recent results, including other model weights which can give more robust performance than the Akaike information criterion, as well as clarifying its use for data subset selection.

Topical area

Algorithms and Artificial Intelligence

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