UNIVERSITA' DEGLI STUDI DI MILANO BICOCCA

DiSMeQ

Dipartimento di Statistica e Metodi Quantitativi

Thursday, 5 October 2023

15:00-18:00

Friday, 6 October 2023

10:00-13:00

Room 2062 (2° floor – Building U7)

Via Bicocca degli Arcimboldi, 8 – 20126 Milano

Introduction to Discrete Latent Variable Models

Prof. Francesco Bartolucci

Department of Economics, University of Perugia, Italy

https://sites.google.com/site/bartstatistics/

Abstract

The seminar aims to review the class of latent variable models, focusing on versions of these models based on discrete latent distributions. After a general definition of the models at issue and an illustration of the pros and cons of these models, a description of the main estimation methods will be provided with special emphasis on the EM algorithm and MCMC algorithms with data augmentation. Then, as special cases, I will focus on finite mixture, latent class, and Hidden Markov models. Some empirical examples will illustrate such models.

The seminars will also be available online at the following links for each day:

https://unimib.webex.com/unimib-it/j.php?MTID=m4fcbabbddeb7452c1417798ac5386d89 Number: 2740 731 4878

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