ICIC Data Analysis Workshop
Imperial College London
5-8 September 2016

All timings within the workshop are indicative only.

MONDAY 5th September
Clore 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
10.00 Hands-on MCMC
11.30 Coffee
12.00 Hands-on
1.00 Lunch
2.00 Convergence tests – Daniel Mortlock
2.30 Hands-on
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
Clore Lecture Theatre, Huxley Building
9.15 Hands-on
10.30 Gibbs sampling, Hamiltonian MC – Andrew Jaffe
11.30 Coffee
11.45 Hands-on
2.00 Generalised linear models, and Messenger fields – Andrew Jaffe
3.00 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

Clore 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 – Public Engagement Discussion (optional) – Roberto Trotta

2.00 Bayesian Hierarchical Models – Alan Heavens

2.30 Hands on

3.45 Workshop Summary

4.00 End of workshop

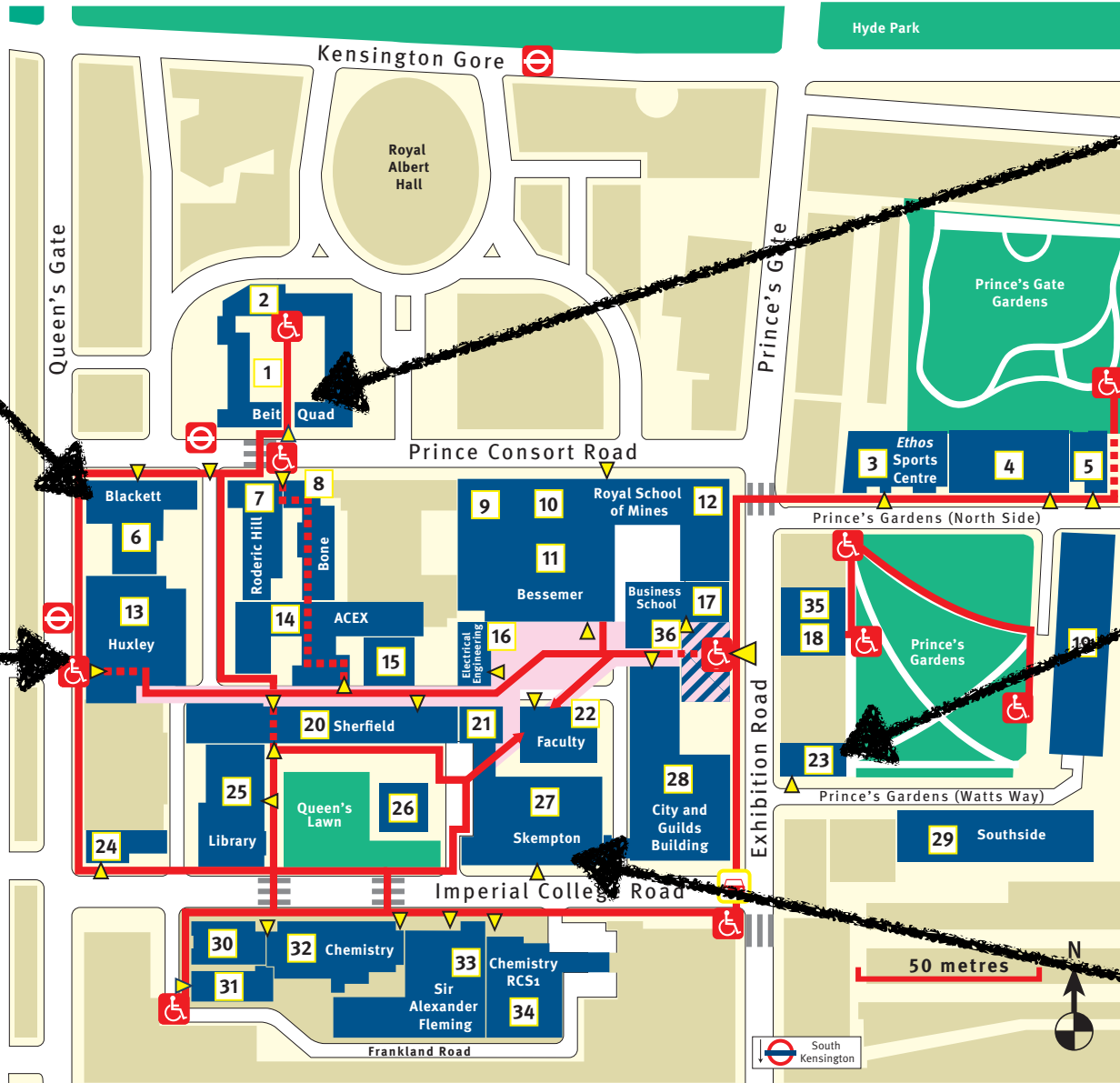# Course Team

Alan Heavens

Andrew Jaffe

Daniel Mortlock

Jonathan Pritchard

Elena Sellentin

Roberto Trotta
Louise Hayward

ICIC

Imperial College London

South Kensington Campus

Accommodation: Beit Hall

Drinks reception. Blackett Level 8 common room

We are here. Clore LT, Huxley Building

Barbecue Wednesday 6 p.m. 58 Princes Gate

Skempton Building LT201. Tuesday

Kensington Gore

Hyde Park

Royal Albert Hall

Queen's Gate

Prince's Gate

Prince's Gate Gardens

Prince Consort Road

Ethos Sports Centre

Prince's Gardens (North Side)

Blackett

Roderic Hill

Bone

Royal School of Mines

Business School

Bessemer

Electrical Engineering

ACEX

Sherfield

Faculty

City and Guilds Building

Queen's Lawn

Library

Skempton

Prince's Gardens

Prince's Gardens (Watts Way)

Exhibition Road

Southside

Imperial College Road

Chemistry

Sir Alexander Fleming

Chemistry RCS1

Frankland Road

South Kensington

50 metres

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