ICIC Data Analysis Workshop
Imperial College London
3-6 September 2018

All timings within the workshop are indicative only, and will almost certainly evolve during the workshop. Refer back to the website.

MONDAY 3rd September
1.30-2.00 Registration
2.00 Introduction - Alan Heavens
2.15 Basics of Bayesian Probability theory - Alan Heavens
3.15 Distributions, marginalisation etc – Elena Sellentin
4.00 Coffee
4.30 Exercises
5.30 Check in at Beit Hall
6.00 Drinks and food reception, Blackett Laboratory, Level 8 Common Room, Blackett Lab.
If you cannot enter the building, call Alan Heavens on 07752 848113.

TUESDAY 4th September
9.15 Sampling: rejection; grids – Daniel Mortlock
10.00 How to analyse a problem (Case studies) – Course team; interactive session
11.00 Coffee
11.30 MCMC: Metropolis-Hastings – Daniel Mortlock
12.15 Hands-on: write your own MCMC
1.00 Lunch
2.00 Hands-on MCMC exercise continued
3.30 Convergence tests – Daniel Mortlock
4.00 Coffee
4.30 Hands-on
5.30 Talk by Dr Geraint Harker, VP Research, Winton Capital
6.00 End of session
6.30 Barbecue. Queen's Tower Rooms

WEDNESDAY 5th September
9.15 Gibbs sampling, Hamiltonian MC – Andrew Jaffe
10.00 Hands-on: MCMC/HMC exercise
11.00 Coffee
11.30 Bayesian Hierarchical Models – Alan Heavens
12.15 Hands-on
1.00 Lunch
2.00 Hands-on / exercises
3.00 Model comparison – Roberto Trotta
4.00 Coffee
4.30 Hands-on
5.30 End of session

Free evening

THURSDAY 6th September
9.15 Model Comparison continued – Roberto Trotta
10.15 Hands-on
11.00 Coffee
11.30 Hands-on
12.00 Bayesian vs Frequentist thinking – Elena Sellentin
1.00 Lunch, with a Public Engagement discussion with Roberto Trotta for those interested.
2.00 Hands-on and wrap up
4.00 End of workshop