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Bayesian nonparametrics has grown tremendously in the last three

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decades, especially in the last few

years. This book is the first systematic treatment of Bayesian nonparametric methods and the theory behind them.

While the book is of special interest to Bayesians, it will also appeal to statisticians in general because

Bayesian nonparametrics offers a whole continuous spectrum of robust alternatives to purely parametric and purely nonparametric methods of classical statistics.

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The key to the understanding of Bayesian nonparametrics is to think about the family of densities from which the data arose, which in the parametric case is represented as  $f(x; \theta)$ . Such a family may be known, or assumed to be known, for the data  $\{x$



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$\{x_1, \dots, x_n\}$  and the family can be represented by a finite dimensional parameter  $\theta$ . On the other hand, it may not be known, making assumptions about the family of densities problematic.

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Definition. A Bayesian nonparametric model is a Bayesian model on an

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infinite-dimensional parameter space.

The parameter space is typically chosen as the set of all possible solutions for a given learning problem. For example, in a regression problem, the parameter space can be the set of continuous functions, and in a density estimation problem, the space can consist of all densities.

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Journal of the Royal Statistical Society: Series B (Statistical Methodology), 70(4), 825–848. ... Bayesian Nonparametrics. Cambridge University Press. ... Nonparametric Bayesian Data Analysis. Springer Verlag. Google Scholar. Neal, R. M. (2000). Markov chain sampling methods for Dirichlet process mixture models.

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Ghosh, J. K., and R. V. Ramamoorthi (2003): Bayesian nonparametrics, Springer Series in Statistics. Springer-Verlag, New York. Hirano, K., and J. R. Porter (2003 ...

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took off with two papers of Ferguson (Ferguson 1974, 1983) and followed by Antoniak (Antoniak 1974). However consistency or asymptotics were not major issue in those papers, which were more concerned with taking the first steps towards a usable, easy to interpret prior with easy to choose hyperparameters and a rich support.

~~Posterior Consistency in Bayesian Nonparametrics ...~~

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