



THE UNIVERSITY OF
CHICAGO

Department of Statistics

STATISTICS COLLOQUIUM

TETSUYA KAJI

University of Chicago Booth School of Business

An Approximate Metropolis-Hastings Algorithm for
Simulation-Based Bayesian Inference
(with Veronika Ročková)

MONDAY, January 11, 2021 at 4:00 PM

Via Zoom (session information will be e-mailed to subscribers)

ABSTRACT

We develop a general method to recover the posterior in a generative Bayes model, which requires neither a likelihood nor a sufficient statistic. Our method is a variant of the Metropolis-Hastings algorithm based on a possibly inconsistent estimator of the posterior. We give conditions under which this algorithm yields a reasonable set of posterior draws.

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