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Series in Statistics 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

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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

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as $f(x; \theta)$. Such a family may be known, or assumed to be known, for the data $\{x_1, \dots, x_n\}$ and the family can be represented by a finite dimensional parameter θ . 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 infinite-dimensional parameter space. The parameter space is typically chosen as the set of all possible solutions for a given learning

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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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on how it is applied in data analysis this is a
book for a statistician or graduate student
that has accepted the bayesian approach and
would like

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Bayesian Nonparametrics (see Bayesian Nonparametric Statistics) took off with two papers of Ferguson (Ferguson 1974, 1983) and followed by Antoniak (Antoniak 1974). However consistency or asymptotics

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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.

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