



UNIVERSITEIT VAN PRETORIA
UNIVERSITY OF PRETORIA
YUNIBESITHI YA PRETORIA

Faculty of Natural and Agricultural Sciences

Fakulteit Natuur- en Landbouwetenskappe
Lefapha la Disaense tša Tlhago le Temo

Department of Statistics

**Doctoral Defence:
PhD (Mathematical Statistics)**

Ms Janet van Niekerk

Friday, 10 February 2017

You are cordially invited to a doctoral defence by Ms Janet van Niekerk from the Department of Statistics, University of Pretoria with Prof Andriëtte Bekker as supervisor and Prof Mohammad Arashi as co-supervisor.

Title: Developments in Wishart ensemble and Bayesian application

Venue: Graduate Centre L1-64, Hatfield Campus

Date: Friday, 10 February 2017

Time: 14h00

Enquiries: Prof Andriëtte Bekker at 012 420 2523 or andriette.bekker@up.ac.za

Abstract: The increased complexity and dimensionality of data necessitates the development of new models that can adequately model the data. Advances in computational approaches have paved the way for consideration and implementation of more complicated models, previously avoided due to practical difficulties. New models within the Wishart ensemble are developed and some properties are derived. Algorithms for the practical implementation of these matrix variate models are proposed. Simulation studies and real datasets are used to illustrate the use and improved performance of these new models in Bayesian analysis of the multivariate and univariate normal models.

Kindly note that the invitation is open to the public.