

Reading group syllabus

Federico Camerlenghi, Bernardo Nipoti

Title: The Dependent Dirichlet Process and Related Models

1. Introduction to the Dirichlet process and Mixture models:
 - a. Exchangeability and the Dirichlet process
 - b. Partial exchangeability
 - c. Dirichlet Process mixtures
2. MacEachern's dependent Dirichlet process (DDP):
 - a. The single-weight DDP
 - b. The single-atom DDP
3. Variations of MacEachern's DDP
 - a. Weighted mixture of DPs (WMDP)
 - b. Kernel stick-breaking
 - c. Probit and logit stick-breaking
 - d. Hierarchical mixture of DP
 - e. The Hierarchical DP
 - f. The nested DP
 - g. The product of independent DPs
4. DDP models and implied random partitions
5. DDP and autoregressive models

Main references

- Quintana, F. A., Müller, P., Jara, A., & MacEachern, S. N. (2022). The dependent Dirichlet process and related models. *Statistical Science*, 37(1), 24-41.
- Camerlenghi, F. & Nipoti, B. (2021). *Bayesian Nonparametric Mixture Models*. Lecture notes.
- MacEachern, S. N. (2000). Dependent Dirichlet processes. Technical Report, Department of Statistics, The Ohio State University.