

LINKS FOR SCIENTIFIC PAPERS

- Bédard, M. and Lalancette, M. (2017). On a Metropolis algorithm involving local and global strategies for sampling from bimodal densities, in preparation.
- Bédard, M. and Grenon-Godbout, N. (2017). On-line partitioning of the sample space in the Regional Adaptive algorithm, in preparation, 12 pages.
- Balendran, P., Bédard, M., Jankowski, H.K., and Sheriff, J. (2015). Recovering the true flight-path of a migrating songbird based on geolocator data, in preparation, 16 pages.
- Gagnon, P., Bédard, M., and Desgagnés, A. (2017). An efficient Bayesian robust principal component regression, submitted, 20 pages.
<http://www.dms.umontreal.ca/~bedard/PCR.pdf>
- Gagnon, P., Desgagnés, A., and Bédard, M. (2017). Bayesian robustness to outliers in linear regression, submitted, 25 pages.
<http://www.dms.umontreal.ca/~bedard/Robustness.pdf>
- Gagnon, P., Bédard, M., and Desgagnés, A. (2016). Weak convergence and automation of the reversible jump algorithm, submitted, 26 pages.
<http://www.dms.umontreal.ca/~bedard/rjcmc.pdf>
- Bédard, M. (2015). On the optimal scaling problem of Metropolis algorithms for hierarchical target distributions, submitted, 31 pages.
<http://www.dms.umontreal.ca/~bedard/Hierarchical.pdf>
- Zanella, G., Bédard, M., and Kendall, W.S. (2016). A Dirichlet form approach to MCMC optimal scaling, to appear in *Stochastic Processes and their Applications*, 22 pages.
<http://www.dms.umontreal.ca/~bedard/Dirichlet.pdf>
- Bédard, M. (2017). Hierarchical models: Local proposal variances for RWM-within-Gibbs and MALA-within-Gibbs. *Computational Statistics & Data Analysis*, **107**, 231-246.
<http://www.dms.umontreal.ca/~bedard/CSDA6399.pdf>
- Fraser, D.A.S., Bédard, M., Wong, A., Lin, W., and Fraser, A.M. (2016). Bayes, reproducibility and the quest for truth. *Statistical Science*, **31**, 578-590.
<http://www.dms.umontreal.ca/~bedard/STS573.pdf>
- Bégin, J.-F., Bédard, M., and Gaillardetz, P. (2015). Simulating from the Heston model: A gamma approximation scheme. *Monte Carlo Methods and Applications*, **21**, 205-231.
<http://www.dms.umontreal.ca/~bedard/mcma105.pdf>

- Bédard, M., Douc, R., and Moulines, E. (2014). Scaling analysis of delayed rejection MCMC methods. *Methodology & Computing in Applied Probability*, **16**, 811-838.
<http://www.dms.umontreal.ca/~bedard/mcap608.pdf>
- Bédard, M. and Mireuta, M. (2013). On the empirical efficiency of local MCMC algorithms with pools of proposals. *Canadian Journal of Statistics*, **41**, 657-678.
<http://www.dms.umontreal.ca/~bedard/cjs11196.pdf>
- Bédard, M., Douc, R., and Moulines, E. (2012). Scaling analysis of multiple-try MCMC methods. *Stochastic Processes and their Applications*, **122**, 758-786.
<http://www.dms.umontreal.ca/~bedard/SPA2197.pdf>
- Bédard, M. and Fraser, D.A.S. (2009). On a Directionally Adjusted Metropolis-Hastings Algorithm. *International Journal of Statistical Sciences (Special Issue)*, **9**, 33-57.
<http://www.dms.umontreal.ca/~bedard/IJSSpreprint.pdf>
- Bédard, M. and Rosenthal, J.S. (2008). Optimal Scaling of Metropolis Algorithms: Heading Toward General Target Distributions. *Canadian Journal of Statistics*, **36**, 483-503.
<http://www.dms.umontreal.ca/~bedard/CJSpreprint.pdf>
- Bédard, M. (2008). Optimal Acceptance Rates for Metropolis Algorithms: Moving Beyond 0.234. *Stochastic Processes and their Applications*, **118**, 2198-2222.
<http://www.dms.umontreal.ca/~bedard/SPAprerequisite.pdf>
- Bédard, M. (2008). Efficient Sampling using Metropolis Algorithms: Applications of Optimal Scaling Results. *Journal of Computational and Graphical Statistics*, **17**, 312-332.
<http://www.dms.umontreal.ca/~bedard/JCGS172.pdf>
- Bédard, M., Fraser, D.A.S., and Wong, A. (2007). Higher Accuracy for Bayesian and Frequentist Inference: Large Sample Theory for Small Sample Likelihood. *Statistical Science*, **22**, 301-321.
<http://www.dms.umontreal.ca/~bedard/STS235.pdf>
- Bédard, M. (2007). Weak Convergence of Metropolis Algorithms for Non-*iid* Target Distributions. *Annals of Applied Probability*, **17**, 1222-1244.
<http://www.dms.umontreal.ca/~bedard/AAP422.pdf>
- Bédard, M. (2006). On the Robustness of Optimal Scaling for Random Walk Metropolis Algorithms. *Ph.D. Thesis*.
<http://www.dms.umontreal.ca/~bedard/these6c.pdf>