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Title : Some monotonicity properties of Bayesian updating.

Abstract: Bayes consistency means convergence of the posterior distribution of an estimated parameter to a measure concentrated at the value of the parameter that generates the data. It is natural to ask whether such a convergence is monotone, so that the credibility of the parameter increases with more data, or could additional data 'wrongly' decrease one's credibility in that parameter in some situations. We study the above question and related monotonicity problems of posteriors under different assumptions. Our results are partial, and this is work in progress.

joint work in progress with Marco Scarsini