

Lecturers: Carlo Albert (CA), Peter Reichert (PR), Andreas Scheidegger (AS), Dmitri Kavetski (DK), Marco Baity Jesi (MBJ).

Practice sessions and support in R: Marvin Höge (MH), Tom Lorimer (TL), Ambuj Sriwastava (AS), Marco Bacci (MB).

Sunday, September 26: Optional Preparatory Course

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|---------------|----------|----|---|
| 10:30 - 11:30 | lecture | AS | Review of probability theory |
| 13:00 - 14:00 | lecture | MB | Review of the R programming language |
| 14:30 - 16:00 | practice | MB | Exercises |

Monday, September 27: Probabilistic Models

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|---------------|------------|---------|---|
| 08:45 - 09:00 | lecture | CA | Introduction to the Course |
| 09:00 - 09:30 | lecture | PR | Probabilistic models and likelihood functions |
| 09:30 - 10:00 | discussion | CA, all | Introduction and expectations of participants |
| 10:30 - 11:30 | lecture | AS | Sensitivity analysis |
| 11:45 - 12:30 | lecture | CA | Monte Carlo simulation |
| 14:00 - 17:00 | practice | MH, all | Practice of likelihood functions and sensitivity analysis, ex.1 |
| 17:00 - 17:30 | discussion | MH | Discussion of exercises |
| 18:00 - 21:00 | barbecue | all | <i>Outside of the aQa</i> |

Tuesday, September 28: Introduction to Bayesian Analysis

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|---------------|------------|---------|---|
| 08:30 - 09:15 | lecture | PR | Concepts of Bayesian analysis |
| 09:30 - 10:15 | lecture | DK | Simple Bayesian schemes |
| 10:45 - 11:30 | lecture | CA | Bayesian computation with Monte Carlo methods |
| 11:45 - 12:30 | lecture | DK | Identifiability analysis and posterior diagnostics |
| 14:00 - 17:00 | practice | MB, all | Practice of elementary Bayesian inference, ex. 2 |
| 17:00 - 17:30 | discussion | MB | Discussion of exercises |

Wednesday, September 29: Advanced Bayesian Computation

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|---------------|------------|---------|--|
| 08:30 - 09:15 | lecture | DK | Optimization techniques |
| 09:30 - 10:15 | lecture | CA | Ensemble methods and filters |
| 10:45 - 11:30 | lecture | AS/PR | Inference with hierarchical models |
| 11:45 - 12:30 | lecture | MBJ | Variational Bayes |
| 14:30 - 17:00 | practice | TL, all | Practice of Bayesian inference / advanced methods, ex. 3 |
| 17:00 - 17:30 | discussion | TL | Discussion of exercises |

Thursday, September 30: Applications and Alternative Methods I

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|---------------|----------------|-----|--|
| 08:30 - 09:15 | lecture | DK | Hydrological modeling, uncertainty and hypothesis testing |
| 09:30 - 10:15 | lecture | CA | Approximate Bayes computation (ABC) |
| 10:45 - 12:30 | discussion | all | Discussion of problems of the participants |
| 13:45 - 14:00 | course picture | | <i>Outside or in the atrium, depending on the weather</i> |

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|---------------|----------|-----|--|---|
| 14:00 - 15:00 | practice | all | FC-C24 | FC-C20 |
| 15:00 - 16:00 | practice | all | Ex. 4: Inference with hierarchical models (AS) | Repetition (AS) / problems of participants |
| 16:00 - 17:00 | practice | all | Ex. 5: ABC (MH) | |
| | | | Ex. 6 : Variational Bayes (MBJ) | |

Friday, October 1: Applications and Alternative Methods II

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|---------------|-------------|----------------|--|
| 08:30 - 09:15 | lecture | PR | Stochastic models in hydrology and ecology |
| 09:30 - 10:15 | lecture | DK | Alternative methods of model calibration |
| 10:45 - 11:15 | discussion | all | Discussion of problems of the participants |
| 11:30 - 12:00 | discussion | AS | Summary of the course |
| 12:00 - 12:30 | discussion | all | Feedback to the course |
| 12:30 - 13:30 | guided tour | <i>Dominik</i> | <i>Guided tour through the building and to the river</i> |
| 14:30 - 16:30 | practice | all | Practice of Bayesian inference |

Lectures and practice sessions will take place in FC-C20, lunch will be provided in the restaurant downstairs.