

Contents

Preface	iii
Table of Contents	vi
I INVITED PAPERS	1
Numerical Robust Bayesian Analysis Under Generalized Moment Conditions	
<i>Bruno Betrò and Alessandra Gugliemi</i>	3
On Local Sensitivity Measures in Bayesian Analysis	
<i>Dipak K. Dey, Sujit K. Ghosh and Kou-Ren Lou</i>	21
A Practical Robust Method for Bayesian Model Selection: A Case Study in the Analysis of Clinical Trials	
<i>Joel Greenhouse and Larry Wasserman</i>	41
Aspects of Bayesian Robustness in Hierarchical Models	
<i>Paul Gustafson</i>	63
Bayesian Robustness and Stability	
<i>J. Kadane and C. Srinivasan</i>	81
Bayesian Robustness for Classes of Bidimensional Priors with Given Marginals	
<i>Brunero Liseo, Elías Moreno and Gabriella Salinetti</i>	101
Local Sensitivity Analysis in Bayesian Decision Theory	
<i>Jacinto Martín and David Rios Insua</i>	119
Local Robustness and Influence for Contamination Classes of Prior Distributions	
<i>Elías Moreno, Carmen Martínez and J. Antonio Cano</i>	137
On the Robustness of the Intrinsic Bayes Factor for Nested Models	
<i>Bruno Sansó, Luis R. Pericchi and Elías Moreno</i>	155
Robust Bayesian Design and Analysis of Clinical Trials Via Prior Partitioning	
<i>Daniel J. Sargent and Bradley P. Carlin</i>	175

Asymptotics of Some Local and Global Robustness Measures <i>S. Sivaganesan</i>	195
Sufficiency and Influence <i>Robert Weiss</i>	211
Modeling and Robustness Issues in Bayesian Time Series Analysis <i>Mike West</i>	231
Markov Random Field Priors for Univariate Density Estimation <i>Robert L. Wolpert and Michael Lavine</i>	253
II CONTRIBUTED PAPERS	271
Protection Against Outliers Using a Symmetric Stable Law Prior <i>Jean-François Angers</i>	273
Local Robustness of Bayes Factors for Nonparametric Alternatives <i>Cinzia Carota</i>	283
Nonparametric Specification of Error Terms in Dynamic Models <i>Fabio Corradi and Fabrizia Mealli</i>	293
Comparing Hierarchical Models Using Bayes Factor and Fractional Bayes Factor: A Robust Analysis <i>Fulvio De Santis and Fulvio Spezzaferri</i>	305
Numerical Techniques for Solving Estimation Problems on Robust Bayesian Networks <i>A. Gaivoronski, M. Morassutto, S. Silani and F. Stella</i>	315
Robust Treatment of Impulsive Noise in Speech and Audio Signals <i>Simon J. Godsill and Peter J.W. Rayner</i>	331
Comparative Probability and Robustness <i>Giuliana Regoli</i>	343
Author Index	353