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ELICITATION

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This presentation will cover some recent research in the area of eliciting probability distributions. Although subjective prior distributions lie at the heart of Bayesian statistics, eliciting them has often received far less attention than it deserves. The first part of the talk will address the process of elicitation, and will illustrate a package called SHELF that is designed to help with conducting an elicitation session in a sound and transparent way. SHELF deals only with eliciting distributions for single variables, and the second part of the talk will look at the issues around multivariate elicitation.