

## 5 Past Present and Future of Objective Bayesian Model Selection

**Anabel Forte (Universitat de Valencia)**

No matter which subject you do think about or when you do so you will always find an attempt to understand which is the right theory driving a process. This is the base for model selection, a challenging problem deeply studied by Bayesians and non-Bayesian statisticians.

From an Objective Bayes point of view, and since the pioneering work of Jeffreys (1961), many solutions have been proposed to select from a set of models. Given the computational advances and the increasing capacity to store data, the number of models and its complexity has been growing from the simple two hypothesis test to the non-numerable set of models of any problem in genetics and from normal linear models to hierarchical, non-linear, models.

This talk pretends to be a tour around the methodologies proposed to solve different model selection problems from the beginning of Objective Bayes Model selection to present days.