Bayesian Data Analysis Gelman Carlin

Data Analysis Using Regression and Multilevel/Hierarchical ModelsA First Course in Bayesian Statistical MethodsIntroducing Monte Carlo Methods with RBayesian Econometric MethodsRegression and Other StoriesBayesian Methods for Data Analysis, Third EditionBayesian Analysis Made SimpleAdvanced Lectures on Machine LearningBayesian Data Analysis, Third EditionComputational Bayesian StatisticsApplied Bayesian Modeling and Causal Inference from Incomplete-Data PerspectivesBayesian Analysis for the Social SciencesThe BUGS BookBayesian MethodsBayesian StatisticsBayesian Computation with RBayesian Data AnalysisStatistics II for DummiesBayesian MethodsMatched Sampling for Causal EffectsBayesian Probability TheoryBayesian Ideas and Data AnalysisStatistical RethinkingThe Bayesian ChoiceContemporary Empirical Methods in Software EngineeringBayesian Core: A Practical Approach to Computational Bayesian StatisticsTeaching StatisticsBayes and Empirical Bayes Methods for Data AnalysisDoing Bayesian Data AnalysisStatisticsIntroduction to Bayesian StatisticsThe Theory That Would Not DieBayesian Data Analysis, Second EditionDoing Bayesian Data AnalysisA Student's Guide to Bayesian StatisticsBayesian Analysis of Linear ModelsLikelihood and Bayesian InferenceBayesian Statistical MethodsCase Studies in Bayesian StatisticsBayesian Data Analysis

Data Analysis Using Regression and Multilevel/Hierarchical Models

This book presents contemporary empirical methods in software engineering related to the plurality of research methodologies, human factors, data collection and processing, aggregation and synthesis of evidence, and impact of software engineering research. The individual chapters discuss methods that impact the current evolution of empirical software engineering and form the backbone of future research. Following an introductory chapter that outlines the background of and developments in empirical software engineering over the last 50 years and provides an overview of the subsequent contributions, the remainder of the book is divided into four parts: Study Strategies (including e.g. guidelines for surveys or design science); Data Collection, Production, and Analysis (highlighting approaches from e.g. data science, biometric measurement, and simulation-based studies); Knowledge Acquisition and Aggregation (highlighting literature research, threats to validity, and evidence aggregation); and Knowledge Transfer (discussing open science and knowledge transfer with industry). Empirical methods like experimentation have become a powerful means of advancing the field of software engineering by providing scientific evidence on software development, operation, and maintenance, but also by supporting practitioners in their decision-making and learning processes. Thus the book is

equally suitable for academics aiming to expand the field and for industrial researchers and practitioners looking for novel ways to check the validity of their assumptions and experiences. Chapter 17 is available open access under a Creative Commons Attribution 4.0 International License via link.springer.com.

A First Course in Bayesian Statistical Methods

The ideal supplement and study guide for students preparing for advanced statistics Packed with fresh and practical examples appropriate for a range of degree-seeking students, Statistics II For Dummies helps any reader succeed in an upper-level statistics course. It picks up with data analysis where Statistics For Dummies left off, featuring new and updated examples, real-world applications, and test-taking strategies for success. This easy-to-understand guide covers such key topics as sorting and testing models, using regression to make predictions, performing variance analysis (ANOVA), drawing test conclusions with chi-squares, and making comparisons with the Rank Sum Test.

Introducing Monte Carlo Methods with R

The purpose of this book is to introduce Bayesian modeling by the use of computation using R language. R provides a wide range of functions dor data manipulation, calculation, and graphical displays.

Bayesian Econometric Methods

Bayesian methods are increasingly being used in the social sciences, as the problems encountered lend themselves so naturally to the subjective qualities of Bayesian methodology. This book provides an accessible introduction to Bayesian methods, tailored specifically for social science students. It contains lots of real examples from political science, psychology, sociology, and economics, exercises in all chapters, and detailed descriptions of all the key concepts, without assuming any background in statistics beyond a first course. It features examples of how to implement the methods using WinBUGS – the most-widely used Bayesian analysis software in the world – and R – an open-source statistical software. The book is supported by a Website featuring WinBUGS and R code, and data sets.

Regression and Other Stories

Students in the sciences, economics, psychology, social sciences, and medicine take introductory statistics. Statistics is increasingly offered at the high school level as well. However, statistics can be notoriously difficult to teach as it is seen by many students as difficult and boring, if not irrelevant to their subject of choice. To help dispel these misconceptions, Gelman and Nolan have put together this fascinating and thought-provoking book. Based on years of teaching experience the book provides a wealth of demonstrations, examples and projects that involve active student participation. Part I of the book

presents a large selection of activities for introductory statistics courses and combines chapters such as, 'First week of class', with exercises to break the ice and get students talking; then 'Descriptive statistics' , collecting and displaying data; then follows the traditional topics - linear regression, data collection, probability and inference. Part II gives tips on what does and what doesn't work in class: how to set up effective demonstrations and examples, how to encourage students to participate in class and work effectively in group projects. A sample course plan is provided. Part III presents material for more advanced courses on topics such as decision theory, Bayesian statistics and sampling.

Bayesian Methods for Data Analysis, Third Edition

A practical approach to using regression and computation to solve real-world problems of estimation, prediction, and causal inference.

Bayesian Analysis Made Simple

Bayesian Econometric Methods examines principles of Bayesian inference by posing a series of theoretical and applied questions and providing detailed solutions to those questions. This second edition adds extensive coverage of models popular in finance and macroeconomics, including state space and unobserved components models, stochastic volatility models, ARCH, GARCH, and vector autoregressive models. The authors have also added many new

exercises related to Gibbs sampling and Markov Chain Monte Carlo (MCMC) methods. The text includes regression-based and hierarchical specifications, models based upon latent variable representations, and mixture and time series specifications. MCMC methods are discussed and illustrated in detail - from introductory applications to those at the current research frontier - and MATLAB® computer programs are provided on the website accompanying the text. Suitable for graduate study in economics, the text should also be of interest to students studying statistics, finance, marketing, and agricultural economics.

Advanced Lectures on Machine Learning

Although the popularity of the Bayesian approach to statistics has been growing for years, many still think of it as somewhat esoteric, not focused on practical issues, or generally too difficult to understand. Bayesian Analysis Made Simple is aimed at those who wish to apply Bayesian methods but either are not experts or do not have the time to create WinBUGS code and ancillary files for every analysis they undertake. Accessible to even those who would not routinely use Excel, this book provides a custom-made Excel GUI, immediately useful to those users who want to be able to quickly apply Bayesian methods without being distracted by computing or mathematical issues. From simple NLMs to complex GLMMs and beyond, Bayesian Analysis Made Simple describes how to use Excel for a vast range of Bayesian models in an intuitive manner accessible to

the statistically savvy user. Packed with relevant case studies, this book is for any data analyst wishing to apply Bayesian methods to analyze their data, from professional statisticians to statistically aware scientists.

Bayesian Data Analysis, Third Edition

Statistical Rethinking: A Bayesian Course with Examples in R and Stan builds readers' knowledge of and confidence in statistical modeling. Reflecting the need for even minor programming in today's model-based statistics, the book pushes readers to perform step-by-step calculations that are usually automated. This unique computational approach ensures that readers understand enough of the details to make reasonable choices and interpretations in their own modeling work. The text presents generalized linear multilevel models from a Bayesian perspective, relying on a simple logical interpretation of Bayesian probability and maximum entropy. It covers from the basics of regression to multilevel models. The author also discusses measurement error, missing data, and Gaussian process models for spatial and network autocorrelation. By using complete R code examples throughout, this book provides a practical foundation for performing statistical inference. Designed for both PhD students and seasoned professionals in the natural and social sciences, it prepares them for more advanced or specialized statistical modeling. Web Resource The book is accompanied by an R package (rethinking) that is available on the author's website and GitHub. The two core functions (map and

map2stan) of this package allow a variety of statistical models to be constructed from standard model formulas.

Computational Bayesian Statistics

A self-contained introduction to probability, exchangeability and Bayes' rule provides a theoretical understanding of the applied material. Numerous examples with R-code that can be run "as-is" allow the reader to perform the data analyses themselves. The development of Monte Carlo and Markov chain Monte Carlo methods in the context of data analysis examples provides motivation for these computational methods.

Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives

An Update of the Most Popular Graduate-Level Introductions to Bayesian Statistics for Social Scientists Now that Bayesian modeling has become standard, MCMC is well understood and trusted, and computing power continues to increase, Bayesian Methods: A Social and Behavioral Sciences Approach, Third Edition focuses more on implementation details of the procedures and less on justifying procedures. The expanded examples reflect this updated approach. New to the Third Edition A chapter on Bayesian decision theory, covering Bayesian and frequentist decision theory as well as the connection of empirical Bayes with James–Stein estimation A

chapter on the practical implementation of MCMC methods using the BUGS software Greatly expanded chapter on hierarchical models that shows how this area is well suited to the Bayesian paradigm Many new applications from a variety of social science disciplines Double the number of exercises, with 20 now in each chapter Updated BaM package in R, including new datasets, code, and procedures for calling BUGS packages from R This bestselling, highly praised text continues to be suitable for a range of courses, including an introductory course or a computing-centered course. It shows students in the social and behavioral sciences how to use Bayesian methods in practice, preparing them for sophisticated, real-world work in the field.

Bayesian Analysis for the Social Sciences

This volume provides full coverage of Bayesian statistics--perhaps the only fully self-consistent approach in statistics. The book furnishes an understandable treatment of the basic concepts and gives the reader useful information on where and why this somewhat controversial approach differs from "classical" statistics. The appendices include useful tables that are not readily available in other references. The book is based on a a highly successful lecture series for advanced undergraduates and fills a need for a text that is never too elemental nor too technical.

The BUGS Book

The 5th Workshop on Case Studies in Bayesian Statistics was held at the Carnegie Mellon University campus on September 24-25, 1999. As in the past, the workshop featured both invited and contributed case studies. The former were presented and discussed in detail while the latter were presented in poster format. This volume contains the three invited case studies with the accompanying discussion as well as ten contributed pa pers selected by a refereeing process. The majority of case studies in the volume come from biomedical research. However, the reader will also find studies in education and public policy, environmental pollution, agricul ture, and robotics. INVITED PAPERS The three invited cases studies at the workshop discuss problems in ed ucational policy, clinical trials design, and environmental epidemiology, respectively. 1. In School Choice in NY City: A Bayesian Analysis ofan Imperfect Randomized Experiment J. Barnard, C. Frangakis, J. Hill, and D. Rubin report on the analysis of the data from a randomized study conducted to evaluate the New YorkSchool Choice Scholarship Pro gram. The focus ofthe paper is on Bayesian methods for addressing the analytic challenges posed by extensive non-compliance among study participants and substantial levels of missing data. 2. In Adaptive Bayesian Designs for Dose-Ranging Drug Trials D. Berry, P. Mueller, A. Grieve, M. Smith, T. Parke, R. Blazek, N.

Bayesian Methods

Bayesian statistical methods have become widely

used for data analysis and modelling in recent years, and the BUGS software has become the most popular software for Bayesian analysis worldwide. Authored by the team that originally developed this software, The BUGS Book provides a practical introduction to this program and its use. The text presents complete coverage of all the functionalities of BUGS, including prediction, missing data, model criticism, and prior sensitivity. It also features a large number of worked examples and a wide range of applications from various disciplines. The book introduces regression models, techniques for criticism and comparison, and a wide range of modelling issues before going into the vital area of hierarchical models, one of the most common applications of Bayesian methods. It deals with essentials of modelling without getting bogged down in complexity. The book emphasises model criticism, model comparison, sensitivity analysis to alternative priors, and thoughtful choice of prior distributions—all those aspects of the "art" of modelling that are easily overlooked in more theoretical expositions. More pragmatic than ideological, the authors systematically work through the large range of "tricks" that reveal the real power of the BUGS software, for example, dealing with missing data, censoring, grouped data, prediction, ranking, parameter constraints, and so on. Many of the examples are biostatistical, but they do not require domain knowledge and are generalisable to a wide range of other application areas. Full code and data for examples, exercises, and some solutions can be found on the book’s website.

Bayesian Statistics

This book covers the main tools used in statistical simulation from a programmer’s point of view, explaining the R implementation of each simulation technique and providing the output for better understanding and comparison.

Bayesian Computation with R

This is an introduction to Bayesian statistics and decision theory, including advanced topics such as Monte Carlo methods. This new edition contains several revised chapters and a new chapter on model choice.

Bayesian Data Analysis

Covering all aspects of probability theory, statistics and data analysis from a Bayesian perspective for graduate students and researchers.

Statistics II for Dummies

This book, first published in 2007, is for the applied researcher performing data analysis using linear and nonlinear regression and multilevel models.

Bayesian Methods

"This account of how a once reviled theory, Baye’s rule, came to underpin modern life is both approachable and engrossing" (Sunday Times). A New

York Times Book Review Editors' Choice Bayes' rule appears to be a straightforward, one-line theorem: by updating our initial beliefs with objective new information, we get a new and improved belief. To its adherents, it is an elegant statement about learning from experience. To its opponents, it is subjectivity run amok. In the first-ever account of Bayes' rule for general readers, Sharon Bertsch McGrayne explores this controversial theorem and the generations-long human drama surrounding it. McGrayne traces the rule's discovery by an 18th century amateur mathematician through its development by French scientist Pierre Simon Laplace. She reveals why respected statisticians rendered it professionally taboo for 150 years—while practitioners relied on it to solve crises involving great uncertainty and scanty information, such as Alan Turing's work breaking Germany's Enigma code during World War II. McGrayne also explains how the advent of computer technology in the 1980s proved to be a game-changer. Today, Bayes' rule is used everywhere from DNA de-coding to Homeland Security. Drawing on primary source material and interviews with statisticians and other scientists, The Theory That Would Not Die is the riveting account of how a seemingly simple theorem ignited one of the greatest controversies of all time.

Matched Sampling for Causal Effects

Incorporating new and updated information, this second edition of THE bestselling text in Bayesian data analysis continues to emphasize practice over

theory, describing how to conceptualize, perform, and critique statistical analyses from a Bayesian perspective. Its world-class authors provide guidance on all aspects of Bayesian data analysis and include examples of real statistical analyses, based on their own research, that demonstrate how to solve complicated problems. Changes in the new edition include: Stronger focus on MCMC Revision of the computational advice in Part III New chapters on nonlinear models and decision analysis Several additional applied examples from the authors' recent research Additional chapters on current models for Bayesian data analysis such as nonlinear models, generalized linear mixed models, and more Reorganization of chapters 6 and 7 on model checking and data collection Bayesian computation is currently at a stage where there are many reasonable ways to compute any given posterior distribution. However, the best approach is not always clear ahead of time. Reflecting this, the new edition offers a more pluralistic presentation, giving advice on performing computations from many perspectives while making clear the importance of being aware that there are different ways to implement any given iterative simulation computation. The new approach, additional examples, and updated information make Bayesian Data Analysis an excellent introductory text and a reference that working scientists will use throughout their professional life.

Bayesian Probability Theory

Now in its third edition, this classic book is widely

considered the leading text on Bayesian methods, lauded for its accessible, practical approach to analyzing data and solving research problems. Bayesian Data Analysis, Third Edition continues to take an applied approach to analysis using up-to-date Bayesian methods. The authors—all leaders in the statistics community—introduce basic concepts from a data-analytic perspective before presenting advanced methods. Throughout the text, numerous worked examples drawn from real applications and research emphasize the use of Bayesian inference in practice. New to the Third Edition Four new chapters on nonparametric modeling Coverage of weakly informative priors and boundary-avoiding priors Updated discussion of cross-validation and predictive information criteria Improved convergence monitoring and effective sample size calculations for iterative simulation Presentations of Hamiltonian Monte Carlo, variational Bayes, and expectation propagation New and revised software code The book can be used in three different ways. For undergraduate students, it introduces Bayesian inference starting from first principles. For graduate students, the text presents effective current approaches to Bayesian modeling and computation in statistics and related fields. For researchers, it provides an assortment of Bayesian methods in applied statistics. Additional materials, including data sets used in the examples, solutions to selected exercises, and software instructions, are available on the book's web page.

Bayesian Ideas and Data Analysis

This Bayesian modeling book is intended for practitioners and applied statisticians looking for a self-contained entry to computational Bayesian statistics. Focusing on standard statistical models and backed up by discussed real datasets available from the book website, it provides an operational methodology for conducting Bayesian inference, rather than focusing on its theoretical justifications. Special attention is paid to the derivation of prior distributions in each case and specific reference solutions are given for each of the models. Similarly, computational details are worked out to lead the reader towards an effective programming of the methods given in the book.

Statistical Rethinking

Doing Bayesian Data Analysis: A Tutorial with R, JAGS, and Stan, Second Edition provides an accessible approach for conducting Bayesian data analysis, as material is explained clearly with concrete examples. Included are step-by-step instructions on how to carry out Bayesian data analyses in the popular and free software R and WinBugs, as well as new programs in JAGS and Stan. The new programs are designed to be much easier to use than the scripts in the first edition. In particular, there are now compact high-level scripts that make it easy to run the programs on your own data sets. The book is divided into three parts and begins with the basics: models, probability, Bayes' rule, and the R programming language. The discussion then moves to the fundamentals applied to inferring a binomial probability, before concluding

with chapters on the generalized linear model. Topics include metric-predicted variable on one or two groups; metric-predicted variable with one metric predictor; metric-predicted variable with multiple metric predictors; metric-predicted variable with one nominal predictor; and metric-predicted variable with multiple nominal predictors. The exercises found in the text have explicit purposes and guidelines for accomplishment. This book is intended for first-year graduate students or advanced undergraduates in statistics, data analysis, psychology, cognitive science, social sciences, clinical sciences, and consumer sciences in business. Accessible, including the basics of essential concepts of probability and random sampling Examples with R programming language and JAGS software Comprehensive coverage of all scenarios addressed by non-Bayesian textbooks: t-tests, analysis of variance (ANOVA) and comparisons in ANOVA, multiple regression, and chi-square (contingency table analysis) Coverage of experiment planning R and JAGS computer programming code on website Exercises have explicit purposes and guidelines for accomplishment Provides step-by-step instructions on how to conduct Bayesian data analyses in the popular and free software R and WinBugs

The Bayesian Choice

This book brings together a collection of articles on statistical methods relating to missing data analysis, including multiple imputation, propensity scores, instrumental variables, and Bayesian inference.

Covering new research topics and real-world examples which do not feature in many standard texts. The book is dedicated to Professor Don Rubin (Harvard). Don Rubin has made fundamental contributions to the study of missing data. Key features of the book include: Comprehensive coverage of an imporant area for both research and applications. Adopts a pragmatic approach to describing a wide range of intermediate and advanced statistical techniques. Covers key topics such as multiple imputation, propensity scores, instrumental variables and Bayesian inference. Includes a number of applications from the social and health sciences. Edited and authored by highly respected researchers in the area.

Contemporary Empirical Methods in Software Engineering

"this edition is useful and effective in teaching Bayesian inference at both elementary and intermediate levels. It is a well-written book on elementary Bayesian inference, and the material is easily accessible. It is both concise and timely, and provides a good collection of overviews and reviews of important tools used in Bayesian statistical methods." There is a strong upsurge in the use of Bayesian methods in applied statistical analysis, yet most introductory statistics texts only present frequentist methods. Bayesian statistics has many important advantages that students should learn about if they are going into fields where statistics will be used. In this third Edition, four newly-added

chapters address topics that reflect the rapid advances in the field of Bayesian statistics. The authors continue to provide a Bayesian treatment of introductory statistical topics, such as scientific data gathering, discrete random variables, robust Bayesian methods, and Bayesian approaches to inference for discrete random variables, binomial proportions, Poisson, and normal means, and simple linear regression. In addition, more advanced topics in the field are presented in four new chapters: Bayesian inference for a normal with unknown mean and variance; Bayesian inference for a Multivariate Normal mean vector; Bayesian inference for the Multiple Linear Regression Model; and Computational Bayesian Statistics including Markov Chain Monte Carlo. The inclusion of these topics will facilitate readers' ability to advance from a minimal understanding of Statistics to the ability to tackle topics in more applied, advanced level books. Minitab macros and R functions are available on the book's related website to assist with chapter exercises. Introduction to Bayesian Statistics, Third Edition also features: Topics including the Joint Likelihood function and inference using independent Jeffreys priors and join conjugate prior The cutting-edge topic of computational Bayesian Statistics in a new chapter, with a unique focus on Markov Chain Monte Carlo methods Exercises throughout the book that have been updated to reflect new applications and the latest software applications Detailed appendices that guide readers through the use of R and Minitab software for Bayesian analysis and Monte Carlo simulations, with all related macros available on the book's website Introduction to Bayesian Statistics, Third Edition is a

textbook for upper-undergraduate or first-year graduate level courses on introductory statistics course with a Bayesian emphasis. It can also be used as a reference work for statisticians who require a working knowledge of Bayesian statistics.

Bayesian Core: A Practical Approach to Computational Bayesian Statistics

Bayesian Statistical Methods provides data scientists with the foundational and computational tools needed to carry out a Bayesian analysis. This book focuses on Bayesian methods applied routinely in practice including multiple linear regression, mixed effects models and generalized linear models (GLM). The authors include many examples with complete R code and comparisons with analogous frequentist procedures. In addition to the basic concepts of Bayesian inferential methods, the book covers many general topics: Advice on selecting prior distributions Computational methods including Markov chain Monte Carlo (MCMC) Model-comparison and goodness-of-fit measures, including sensitivity to priors Frequentist properties of Bayesian methods Case studies covering advanced topics illustrate the flexibility of the Bayesian approach: Semiparametric regression Handling of missing data using predictive distributions Priors for high-dimensional regression models Computational techniques for large datasets Spatial data analysis The advanced topics are presented with sufficient conceptual depth that the reader will be able to carry out such analysis and argue the relative merits of Bayesian and classical methods. A

repository of R code, motivating data sets, and complete data analyses are available on the book's website. Brian J. Reich, Associate Professor of Statistics at North Carolina State University, is currently the editor-in-chief of the Journal of Agricultural, Biological, and Environmental Statistics and was awarded the LeRoy & Elva Martin Teaching Award. Sujit K. Ghosh, Professor of Statistics at North Carolina State University, has over 22 years of research and teaching experience in conducting Bayesian analyses, received the Cavell Brownie mentoring award, and served as the Deputy Director at the Statistical and Applied Mathematical Sciences Institute.

Teaching Statistics

Supported by a wealth of learning features, exercises, and visual elements as well as online video tutorials and interactive simulations, this book is the first student-focused introduction to Bayesian statistics. Without sacrificing technical integrity for the sake of simplicity, the author draws upon accessible, student-friendly language to provide approachable instruction perfectly aimed at statistics and Bayesian newcomers. Through a logical structure that introduces and builds upon key concepts in a gradual way and slowly acclimatizes students to using R and Stan software, the book covers: An introduction to probability and Bayesian inference Understanding Bayes' rule Nuts and bolts of Bayesian analytic methods Computational Bayes and real-world Bayesian analysis Regression analysis and

hierarchical methods This unique guide will help students develop the statistical confidence and skills to put the Bayesian formula into practice, from the basic concepts of statistical inference to complex applications of analyses.

Bayes and Empirical Bayes Methods for Data Analysis

Doing Bayesian Data Analysis

With Bayesian statistics rapidly becoming accepted as a way to solve applied statisticalproblems, the need for a comprehensive, up-to-date source on the latest advances in thisfield has arisen.Presenting the basic theory of a large variety of linear models from a Bayesian viewpoint,Bayesian Analysis of Linear Models fills this need. Plus, this definitive volume containssomething traditional-a review of Bayesian techniques and methods of estimation, hypothesis,testing, and forecasting as applied to the standard populations somethinginnovative-a new approach to mixed models and models not generally studied by statisticianssuch as linear dynamic systems and changing parameter models and somethingpractical-clear graphs, eary-to-understand examples, end-of-chapter problems, numerousreferences, and a distribution appendix.Comprehensible, unique, and in-depth, Bayesian Analysis of Linear Models is the definitivemonograph for statisticians, econometricians, and engineers. In addition, this text

isideal for students in graduate-level courses such as linear models, econometrics, andBayesian inference.

Statistics

Machine Learning has become a key enabling technology for many engineering applications, investigating scientific questions and theoretical problems alike. To stimulate discussions and to disseminate new results, a summer school series was started in February 2002, the documentation of which is published as LNAI 2600. This book presents revised lectures of two subsequent summer schools held in 2003 in Canberra, Australia, and in Tübingen, Germany. The tutorial lectures included are devoted to statistical learning theory, unsupervised learning, Bayesian inference, and applications in pattern recognition; they provide in-depth overviews of exciting new developments and contain a large number of references. Graduate students, lecturers, researchers and professionals alike will find this book a useful resource in learning and teaching machine learning.

Introduction to Bayesian Statistics

This integrated introduction to fundamentals, computation, and software is your key to understanding and using advanced Bayesian methods.

The Theory That Would Not Die

Matched sampling is often used to help assess the causal effect of some exposure or intervention, typically when randomized experiments are not available or cannot be conducted. This book presents a selection of Donald B. Rubin's research articles on matched sampling, from the early 1970s, when the author was one of the major researchers involved in establishing the field, to recent contributions to this now extremely active area. The articles include fundamental theoretical studies that have become classics, important extensions, and real applications that range from breast cancer treatments to tobacco litigation to studies of criminal tendencies. They are organized into seven parts, each with an introduction by the author that provides historical and personal context and discusses the relevance of the work today. A concluding essay offers advice to investigators designing observational studies. The book provides an accessible introduction to the study of matched sampling and will be an indispensable reference for students and researchers.

Bayesian Data Analysis, Second Edition

The first edition of Bayesian Methods: A Social and Behavioral Sciences Approach helped pave the way for Bayesian approaches to become more prominent in social science methodology. While the focus remains on practical modeling and basic theory as well as on intuitive explanations and derivations without skipping steps, this second edition incorporates the latest methodology and recent changes in software offerings. New to the Second

Edition Two chapters on Markov chain Monte Carlo (MCMC) that cover ergodicity, convergence, mixing, simulated annealing, reversible jump MCMC, and coupling Expanded coverage of Bayesian linear and hierarchical models More technical and philosophical details on prior distributions A dedicated R package (BaM) with data and code for the examples as well as a set of functions for practical purposes such as calculating highest posterior density (HPD) intervals Requiring only a basic working knowledge of linear algebra and calculus, this text is one of the few to offer a graduate-level introduction to Bayesian statistics for social scientists. It first introduces Bayesian statistics and inference, before moving on to assess model quality and fit. Subsequent chapters examine hierarchical models within a Bayesian context and explore MCMC techniques and other numerical methods. Concentrating on practical computing issues, the author includes specific details for Bayesian model building and testing and uses the R and BUGS software for examples and exercises.

Doing Bayesian Data Analysis

Broadening its scope to nonstatisticians, Bayesian Methods for Data Analysis, Third Edition provides an accessible introduction to the foundations and applications of Bayesian analysis. Along with a complete reorganization of the material, this edition concentrates more on hierarchical Bayesian modeling as implemented via Markov chain Monte Carlo (MCMC) methods and related data analytic techniques. New to the Third Edition New data

examples, corresponding R and WinBUGS code, and homework problems Explicit descriptions and illustrations of hierarchical modeling—now commonplace in Bayesian data analysis A new chapter on Bayesian design that emphasizes Bayesian clinical trials A completely revised and expanded section on ranking and histogram estimation A new case study on infectious disease modeling and the 1918 flu epidemic A solutions manual for qualifying instructors that contains solutions, computer code, and associated output for every homework problem—available both electronically and in print Ideal for Anyone Performing Statistical Analyses Focusing on applications from biostatistics, epidemiology, and medicine, this text builds on the popularity of its predecessors by making it suitable for even more practitioners and students.

A Student's Guide to Bayesian Statistics

There is an explosion of interest in Bayesian statistics, primarily because recently created computational methods have finally made Bayesian analysis tractable and accessible to a wide audience. Doing Bayesian Data Analysis, A Tutorial Introduction with R and BUGS, is for first year graduate students or advanced undergraduates and provides an accessible approach, as all mathematics is explained intuitively and with concrete examples. It assumes only algebra and 'rusty' calculus. Unlike other textbooks, this book begins with the basics, including essential concepts of probability and random sampling. The book gradually climbs all the way to advanced hierarchical modeling

methods for realistic data. The text provides complete examples with the R programming language and BUGS software (both freeware), and begins with basic programming examples, working up gradually to complete programs for complex analyses and presentation graphics. These templates can be easily adapted for a large variety of students and their own research needs.The textbook bridges the students from their undergraduate training into modern Bayesian methods. Accessible, including the basics of essential concepts of probability and random sampling Examples with R programming language and BUGS software Comprehensive coverage of all scenarios addressed by non-bayesian textbooks- t-tests, analysis of variance (ANOVA) and comparisons in ANOVA, multiple regression, and chi-square (contingency table analysis). Coverage of experiment planning R and BUGS computer programming code on website Exercises have explicit purposes and guidelines for accomplishment

Bayesian Analysis of Linear Models

Likelihood and Bayesian Inference

Bayesian Statistical Methods

This richly illustrated textbook covers modern statistical methods with applications in medicine, epidemiology and biology. Firstly, it discusses the importance of statistical models in applied

quantitative research and the central role of the likelihood function, describing likelihood-based inference from a frequentist viewpoint, and exploring the properties of the maximum likelihood estimate, the score function, the likelihood ratio and the Wald statistic. In the second part of the book, likelihood is combined with prior information to perform Bayesian inference. Topics include Bayesian updating, conjugate and reference priors, Bayesian point and interval estimates, Bayesian asymptotics and empirical Bayes methods. It includes a separate chapter on modern numerical techniques for Bayesian inference, and also addresses advanced topics, such as model choice and prediction from frequentist and Bayesian perspectives. This revised edition of the book “Applied Statistical Inference” has been expanded to include new material on Markov models for time series analysis. It also features a comprehensive appendix covering the prerequisites in probability theory, matrix algebra, mathematical calculus, and numerical analysis, and each chapter is complemented by exercises. The text is primarily intended for graduate statistics and biostatistics students with an interest in applications.

Case Studies in Bayesian Statistics

Statistics: A Bayesian Perspective is a general introductory test that only assumes familiarity with college algebra and offers the following significant features: it is the only introductory textbook based on Bayesian ideas, it combines concepts and methods, it presents statistics as a means of integrating data into

the scientific process, it develops ideas through uncommonly interesting and real-world examples, it introduces, early on, ideas of data analysis and experimental design, and it includes a data disk that also contains Minitab macros specifically useful for calculations.

Bayesian Data Analysis

Emphasizing the use of WinBUGS and R to analyze real data, Bayesian Ideas and Data Analysis: An Introduction for Scientists and Statisticians presents statistical tools to address scientific questions. It highlights foundational issues in statistics, the importance of making accurate predictions, and the need for scientists and statisticians to collaborate in analyzing data. The WinBUGS code provided offers a convenient platform to model and analyze a wide range of data. The first five chapters of the book contain core material that spans basic Bayesian ideas, calculations, and inference, including modeling one and two sample data from traditional sampling models. The text then covers Monte Carlo methods, such as Markov chain Monte Carlo (MCMC) simulation. After discussing linear structures in regression, it presents binomial regression, normal regression, analysis of variance, and Poisson regression, before extending these methods to handle correlated data. The authors also examine survival analysis and binary diagnostic testing. A complementary chapter on diagnostic testing for continuous outcomes is available on the book's website. The last chapter on nonparametric inference explores density estimation

and flexible regression modeling of mean functions. The appropriate statistical analysis of data involves a collaborative effort between scientists and statisticians. Exemplifying this approach, Bayesian Ideas and Data Analysis focuses on the necessary tools and concepts for modeling and analyzing scientific data. Data sets and codes are provided on a supplemental website.