1. Record Nr. UNINA9910143714703321 Autore Goldstein Michael <1949-> Titolo Bayes linear statistics [[electronic resource]]: theory and methods // Michael Goldstein and David Wooff Chichester, England;; Hoboken, NJ,: John Wiley, c2007 Pubbl/distr/stampa **ISBN** 1-280-85495-2 9786610854950 0-470-06566-4 0-470-06567-2 Descrizione fisica 1 online resource (538 p.) Collana Wiley series in probability and statistics Altri autori (Persone) WooffDavid Disciplina 519.5 519.542 Soggetti Bayesian statistical decision theory Linear systems Computational complexity Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di bibliografia Includes bibliographical references (p. [497]-502) and index. Nota di contenuto Bayes Linear Statistics; Contents; Preface; 1 The Bayes linear approach; 1.1 Combining beliefs with data; 1.2 The Bayesian approach; 1.3 Features of the Bayes linear approach; 1.4 Example; 1.4.1 Expectation, variance, and standardization; 1.4.2 Prior inputs; 1.4.3 Adjusted expectations; 1.4.4 Adjusted versions; 1.4.5 Adjusted variances; 1.4.6 Checking data inputs: 1.4.7 Observed adjusted expectations: 1.4.8 Diagnostics for adjusted beliefs: 1.4.9 Further diagnostics for the adjusted versions; 1.4.10 Summary of basic adjustment; 1.4.11 Diagnostics for collections 1.4.12 Exploring collections of beliefs via canonical structure1.4.13 Modifying the original specifications; 1.4.14 Repeating the analysis for the revised model: 1.4.15 Global analysis of collections of observations: 1.4.16 Partial adjustments: 1.4.17 Partial diagnostics: 1.4.18 Summary: 1.5 Overview; 2 Expectation; 2.1 Expectation as a primitive; 2.2 Discussion: expectation as a primitive; 2.3 Quantifying collections of

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## Sommario/riassunto

Bayesian methods combine information available from data with any prior information available from expert knowledge. The Bayes linear approach follows this path, offering a quantitative structure for expressing beliefs, and systematic methods for adjusting these beliefs, given observational data. The methodology differs from the full Bayesian methodology in that it establishes simpler approaches to belief specification and analysis based around expectation judgements. Bayes Linear Statistics presents an authoritative account of this approach, explaining the foundations, theory, methodol