Record Nr. UNINA9910819512103321 Case studies in Bayesian statistical modelling and analysis / / edited by **Titolo** Clair Alston, Kerrie Mengersen, and Anthony Pettitt Pubbl/distr/stampa Chichester, West Sussex, : John Wiley & Sons Inc., 2012 **ISBN** 1-118-39447-X 1-283-65634-5 1-118-39449-6 Edizione [1st edition] Descrizione fisica 1 online resource (499 p.) Collana Wiley Series in Probability and Statistics AlstonClair Altri autori (Persone) MengersenKerrie L PettittAnthony (Anthony N.) Disciplina 519.5/42 Soggetti Bayesian statistical decision theory Statistical decision 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 and index. Nota di contenuto Case Studies in Bayesian Statistical Modelling and Analysis; Contents: Preface; List of contributors; 1 Introduction; 1.1 Introduction; 1.2 Overview; 1.3 Further reading; 1.3.1 Bayesian theory and methodology; 1.3.2 Bayesian methodology: 1.3.3 Bayesian computation: 1.3.4 Bayesian software; 1.3.5 Applications; References; 2 Introduction to MCMC; 2.1 Introduction; 2.2 Gibbs sampling; 2.2.1 Example: Bivariate normal; 2.2.2 Example: Change-point model; 2.3 Metropolis-Hastings algorithms; 2.3.1 Example: Component-wise MH or MH within Gibbs; 2.3.2 Extensions to basic MCMC; 2.3.3 Adaptive MCMC 2.3.4 Doubly intractable problems 2.4 Approximate Bayesian computation; 2.5 Reversible jump MCMC; 2.6 MCMC for some further applications; References; 3 Priors: Silent or active partners of Bayesian inference?: 3.1 Priors in the very beginning: 3.1.1 Priors as a basis for

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Sommario/riassunto

Provides an accessible foundation to Bayesian analysis using real world models. This book aims to present an introduction to Bayesian modelling and computation, by considering real case studies drawn from diverse fields spanning ecology, health, genetics and finance. Each chapter comprises a description of the problem, the corresponding model, the computational method, results and inferences as well as the issues that arise in the implementation of these approaches. Case Studies in Bayesian Statistical Modelling and Analysis: Illustrates how