

# Bayesian Statistics

## Reading List

Compiled by Edoardo Costantini

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### Books

- Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., & Rubin, D. B. (2013). *Bayesian data analysis*. Chapman and Hall/CRC.
- Hoff, P. D. (2009). *A first course in bayesian statistical methods* (Vol. 580). Springer.

### General knowledge

- Gelman, A., & Raghunathan, T. E. (2001). [conditionally specified distributions: An introduction]: Comment. *Statistical Science*, 16(3), 268–269. Retrieved from <http://www.jstor.org/stable/2676690>
- Gelman, A., & Speed, T. (1993). Characterizing a joint probability distribution by conditionals. *Journal of the Royal Statistical Society: Series B (Methodological)*, 55(1), 185–188.

### Sampling

- Dagpunar, J. S. (2007). General methods for generating random variates. In (chap. 3. Simulation and Monte Carlo: With applications in finance and MCMC). John Wiley & Sons.
- Gilks, W. R., Best, N. G., & Tan, K. (1995). Adaptive rejection metropolis sampling within gibbs sampling. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 44(4), 455–472.
- Gilks, W. R., & Wild, P. (1992). Adaptive rejection sampling for gibbs sampling. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 41(2), 337–348.
- Giudici, P., Givens, G. H., & Mallick, B. K. (2013). Wiley series in computational statistics. In (chap. 6. Simulation and Monte Carlo Integration). Wiley Online Library.

## Regularized Regression

- Griffin, J., & Brown, P. (2005). Alternative prior distributions for variable selection with very many more variables than observations. *University of Kent Technical Report*.
- Griffin, J. E., & Brown, P. J. (2011). Bayesian hyper-lassos with non-convex penalization. *Australian & New Zealand Journal of Statistics*, 53(4), 423–442.
- Hans, C. (2009). Bayesian lasso regression. *Biometrika*, 96(4), 835–845.
- Hans, C. (2010). Model uncertainty and variable selection in bayesian lasso regression. *Statistics and Computing*, 20(2), 221–229.
- Kyung, M., Gill, J., Ghosh, M., Casella, G., et al. (2010). Penalized regression, standard errors, and bayesian lassos. *Bayesian Analysis*, 5(2), 369–411.
- Li, L., & Yao, W. (2018). Fully bayesian logistic regression with hyper-lasso priors for high-dimensional feature selection. *Journal of Statistical Computation and Simulation*, 88(14), 2827–2851.
- Park, T., & Casella, G. (2008). The bayesian lasso. *Journal of the American Statistical Association*, 103(482), 681–686.

## Tree modelling

- Chipman, H. A., George, E. I., & McCulloch, R. E. (1998). Bayesian cart model search. *Journal of the American Statistical Association*, 93(443), 935–948.
- Chipman, H. A., George, E. I., McCulloch, R. E., et al. (2010). Bart: Bayesian additive regression trees. *The Annals of Applied Statistics*, 4(1), 266–298.