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.

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.

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.