

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. 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.