Bayesian Statistics
Reading List

Compiled by Edoardo Costantini

2020-11-12

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.