References for INLA

VB and the new INLA

van Niekerk, J. and Rue, H., 2021. Correcting the Laplace Method with Variational Bayes. *arXiv preprint arXiv:2111.12945*.

Van Niekerk, J., Krainski, E., Rustand, D. and Rue, H., 2022. A new avenue for Bayesian inference with INLA. *arXiv preprint arXiv:2204.06797*.

Parallel computing with INLA

Gaedke-Merzhäuser, L., van Niekerk, J., Schenk, O. and Rue, H., 2022. Parallelized integrated nested Laplace approximations for fast Bayesian inference. *arXiv preprint arXiv:2204.04678*.

Books

GMRF book - https://www.routledge.com/Gaussian-Markov-Random-Fields-Theory-and-Applications/Rue-Held/p/book/9781584884323

SPDE book - https://becarioprecario.bitbucket.io/spde-gitbook/

Bayesian inference with INLA - https://becarioprecario.bitbucket.io/inla-gitbook/

Other books - https://www.r-inla.org/learnmore/books