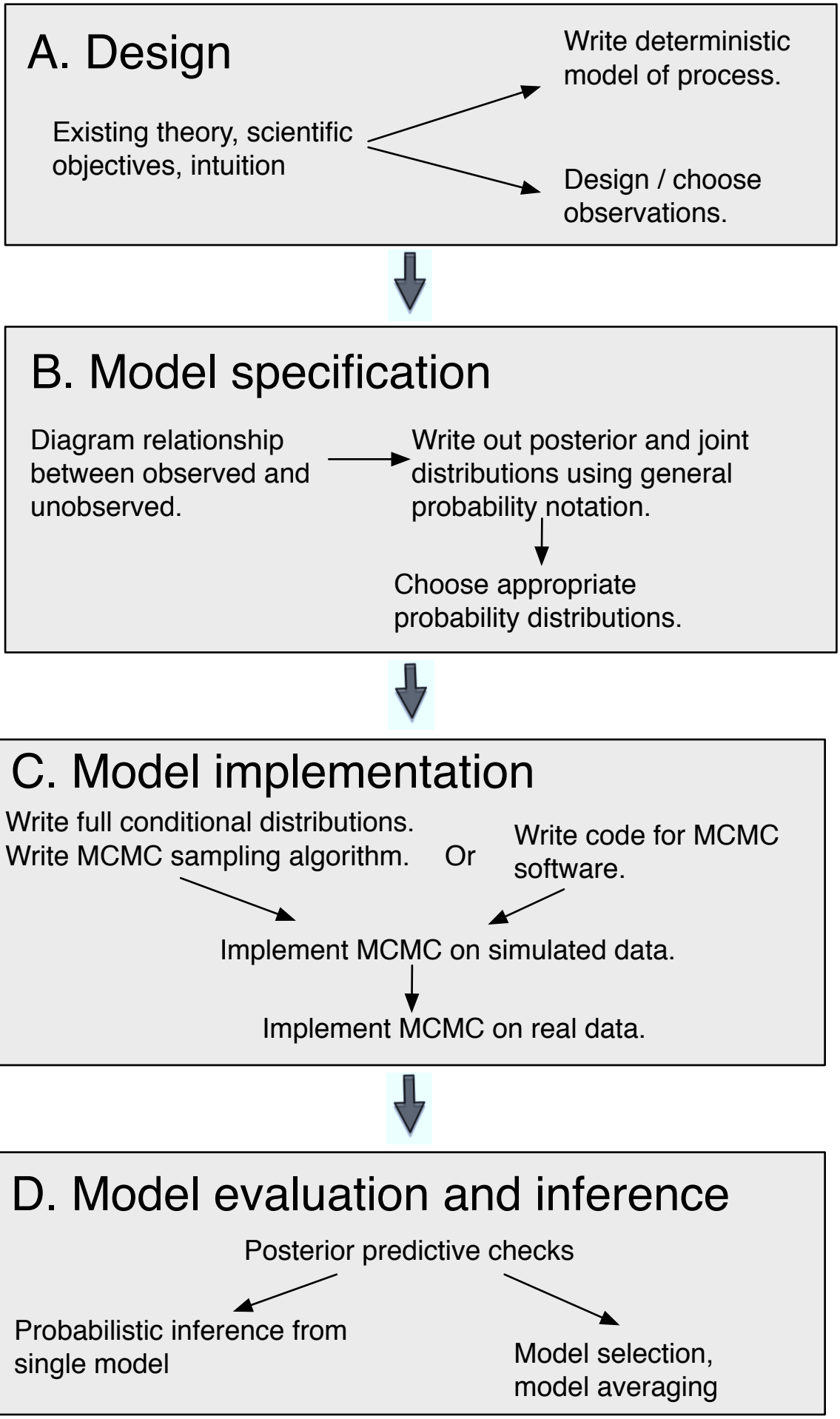
A. Design
Write deterministic model of process.
Existing theory, scientific objectives, intuition
Design / choose observations.
B. Model specification
Diagram relationship between observed and unobserved.
Write out posterior and joint distributions using general probability notation.
Choose appropriate probability distributions.
C. Model implementation
Write full conditional distributions.
Write MCMC sampling algorithm.
Or
Write code for MCMC software.
Implement MCMC on simulated data.
Implement MCMC on real data.
D. Model evaluation and inference
Posterior predictive checks
Probabilistic inference from single model
Model selection, model averaging