

- [3] Braun, M. and Moe, W. (2012) Online Advertising Response Models: Incorporating Multiple Creatives and Impression Histories. Working paper. Massachusetts Institute of Technology.
- [4] Coleman, T. F., Garbow, B. S. and Moré, J. J. (1985a) Software for Estimating Sparse Hessian Matrices. *ACM Transactions on Mathematical Software* 11(4) 363-377.
- [5] Coleman, T. F., Garbow, B. S. and Moré, J. J. (1985b) Algorithm 636: FORTRAN Subroutines for Estimating Sparse Hessian Matrices. *ACM Transactions on Mathematical Software* 11(4) 378.
- [6] Conn, A., Gould, N., and Toint, P. (2000) *Trust-Region Methods* Philadelphia: Society for Industrial and Applied Mathematics and Mathematical Programming Society.
- [7] Gelman, A., Carlin, J. B., Stern, H. S., and Rubin, D. B. (2003) *Bayesian Data Analysis*. Boca Raton, Fla.: Chapman and Hall.
- [8] George, E. I. and McCulloch, R. E. (1997) Approaches for Bayesian Variable Selection. *Statistica Sinica* 7, 339-373.
- [9] Geweke, J. (1991) Evaluating the Accuracy of Sampling-Based Approaches to the Calculation of Posterior Moments. *Bayesian Statistics* New York: Oxford University Press. 169-193
- [10] Girolami, M., and Calderhead, B. (2011) Riemann Manifold Langevin and Hamiltonian Monte Carlo. *Journal of the Royal Statistical Society, Series B* (with discussion), 73, 1-37.
- [11] Lenk, P. (2009) Simulation Pseudo-Bias Correction to the Harmonic Mean Estimator of Integrated Likelihoods. *Journal of Computational and Graphical Statistics*, 18(4) 941-960.
- [12] Nocedal, J. and Wright, S. J. (2006) *Numerical Optimization* New York: Springer.
- [13] Papaspiliopoulos, O. and Roberts, G. (2008). Stability of the Gibbs Sampler for Bayesian Hierarchical Models. *Annals of Statistics*, 36, 95-117.
- [14] Powell, M. J. D. and Toint, Ph. L. (1979) On the Estimation of Sparse Hessian Matrices. *SIAM Journal on Numerical Analysis* 16(6) 1060-1074.
- [15] Tibbits, M.M., Haran, M. and Liechty, J.C. (2010). Parallel Multivariate Slice Sampling. *Statistics and Computing*, 21(3), 415-430.
- [16] Walker, S.G., Laud, P.W., Zantedeschi, D., and Damien, P. (2010). Direct Sampling. *Journal of Computational and Graphical Statistics*, 20(3), 692-713.
- [17] Suchard, M.A., Wang, Q., Chan, C., Frelinger, J., Cron, A., and West, M. (2010). Understanding GPU Programming for Statistical Computation: Studies in Massively Parallel Massive Mixtures. *Journal of Computational and Graphical Statistics*, 19(2), 419-438.
- [18] Yang, S., and Allenby, G. (2003) Modeling Interdependent Consumer Preferences. *Journal of Marketing Research* 40(3), 282-294.