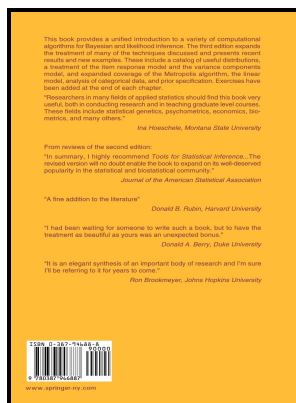


Tools for statistical inference - methods for the exploration of posterior distributions and likelihood functions

Springer - Introduction to Monte Carlo Methods



Description: -

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Mathematical statistics
Bayesian statistical decision theory
Tools for statistical inference - methods for the exploration of posterior distributions and likelihood functions

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Korotkie povesti i rasskazy
Springer series in statistics
Tools for statistical inference - methods for the exploration of posterior distributions and likelihood functions
Notes: Includes bibliographical references (p. 193-201) and index.
This edition was published in 1996



Filesize: 16.84 MB

Tags: #Tools #for #Statistical #Inference #: #Methods #for #the #Exploration #of #Posterior #Distributions #and #Likelihood #Functions #
(eBook, #1993) #[perssongroup.materialsproject.org]

On Monte Carlo methods for Bayesian inference

Prerequisites for this book include an understanding of mathematical statistics at the level of Bickel and Doksum 1977, some understanding of the Bayesian approach as in Box and Tiao 1973, some exposure to statistical models as found in McCullagh and Nelder 1989, and for Section 6. I have chosen not to present proofs of convergence or rates of convergence for the Metropolis algorithm or the Gibbs sampler since these may require substantial background in Markov chain theory that is beyond the scope of this book.

Tools for Statistical Inference : Methods for the Exploration of Posterior Distributions and Likelihood Functions (eBook, 1993)
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R: The most powerful and flexible statistical program, with a very large and growing library. Prerequisites for this book include an understanding of mathematical statistics at the level of Bickel and Doksum 1977, some understanding of the Bayesian approach as in Box and Tiao 1973, some exposure to statistical models as found in McCullagh and Nelder 1989, and for Section 6.

On Monte Carlo methods for Bayesian inference

I have attempted to identify key references - though due to the volatility of the field some work may have been missed. Our initial example retraces some of the steps in the long march from concrete problems to an abstract algorithm applicable to an astonishing variety of statistical models.

Tools for Statistical Inference: Methods for the Exploration of Posterior ...

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Probabilités (Concept)

This third edition expands the discussion of many of the techniques presented, and includes additional examples as well as exercise sets at the end of each chapter.

Tools for Statistical Inference

Students understand at a heuristic level how the methods work and when a given method may be preferred over another. This third edition expands the discussion of many of the techniques presented, and includes additional examples as well as exercise sets at the end of each chapter. Cambridge Studies in Probability, Induction and Decision Theory New York: Cambridge University Press.

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Counting Methods and the EM Algorithm

Upper Saddle River, New Jersey: Prentice Hall. Status: AVAILABLE Last checked: 14 Minutes ago! Finally, we note that most published BMC applications have chosen a uniform prior distribution, making the BMC more similar to a likelihood-based inference rather than a Bayesian method because the posterior is unaffected by the prior.

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