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Recommended Reading

As this is an introductory book to probabilistic data analysis, many interesting topics in statistics have only been briefly touched or not at all been discussed. Here are some suggestions for further reading:

- Robert (2001) provides an introduction to Bayesian statistics.
- Pawitan (2001) reviews the foundations of likelihood-based inference.
- Davison (2003) is a comprehensive encyclopedia of current statistical methodology.
- Konoshi and Kitagawa (2008) describe the connections between information theory and statistics.
- Hastie et al. (2009) cover high-dimensional regression and machine learning techniques.
- Efron (2010) summarizes techniques for high-dimensional inference and multiple testing.

Additional references are found at the end of each chapter in the book.