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Bayesian Reasoning and Machine Learning by David Barber. Publisher: Cambridge University Press 2011 ISBN/ASIN: 0521518148 ISBN-13: 9780521518147 Number of pages: 644. Description: The book is designed for final-year undergraduates and master's students with limited background in linear algebra and calculus.

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2.1 Concepts of Bayesian Statistics In this Section we introduce basic concepts of Bayesian Statistics, using the example of the linear model (Eq. 1). A good general textbook for Bayesian analysis is [3], while [4] focus on theory. The Bayesian approach to Machine Learning has been promoted by a series of papers of [40] and by [47].

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