

Proof-Based Math Readings

Session: Bayesian Statistics

2024 Winter

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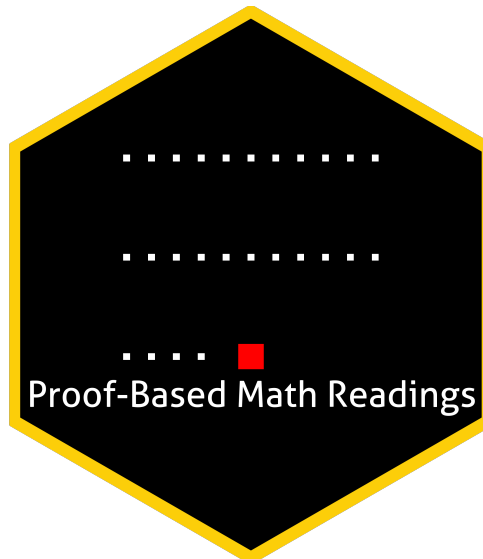
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0 Motivation

- *Proof-Based Math Readings* is a free, independent online reading group where we study the mathematics required for economics master's and PhD programs through an intuitive approach. Active since May 2023.
- This session of the reading group is on *Bayesian Statistics*.

1 Prerequisites

- CGPA: 3.00/4.00. Proof Techniques and Statistics resources below.
- Please use the  [Application Form](#) to join our reading group; you will receive a response within a week.




2 Format

- This session takes 12 weeks. We do not have face-to-face/online meetings due to the size of the group.
- Members read the main book and discuss the topics/exercises in the Proof-Based Math Readings Discord .

3 Resources


3.1 Main Book and Main Book's Playlist

Bayesian Econometrics - Gary Koop (2003) is our main book for this session because it is well-written and well-structured. Gary Koop's playlist is our main playlist because his narrative is just great.

-  Bayesian Econometrics - Gary Koop (2003)
-  Bayesian Econometrics - Gary Koop (2003, Errata)
-  Bayesian Econometrics - Gary Koop (2003, Playlist)

3.2 Supplementary




3.2.1 Bayesian Statistics

-  Bayes Rules! - Alicia A. Johnson, Miles Q. Ott, Mine Dogucu (2021)
-  Bayesian Statistics: A Comprehensive Course - Ben Lambert (2014)
-  A Student's Guide to Bayesian Statistics - Ben Lambert (2020)
-  Bayesian Data Analysis - A. Gelman, J. Carlin, H. Stern, D. Dunson, A. Vehtari, D. Rubin (3rd Ed., 2022)
-  Bayesian Data Analysis - A. Gelman, J. Carlin, H. Stern, D. Dunson, A. Vehtari, D. Rubin (3rd Ed., 2022, Playlist)
-  Explaining the Gibbs Sampler - George Casella, Edward I. George (1992)
-  Understanding the Metropolis-Hastings Algorithm (Siddhartha Chib, Edward Greenberg, 1995)

3.2.2 Proof Techniques















-  Book of Proof - Richard Hammack (3.3 Edition, 2022)
-  Book of Proof - Richard Hammack (3.3 Edition, 2022, Playlist by Jeremy Teitelbaum)
-  Book of Proof - Richard Hammack (3.3 Edition, 2022, Playlist by Michael Penn)

3.2.3 Statistics

-  Introduction to Probability - Dimitri P. Bertsekas, John N. Tsitsiklis (2nd Edition, 2008, Summary Material)
-  Introduction to Probability - Dimitri P. Bertsekas, John N. Tsitsiklis (2nd Edition, 2008, Playlist)
-  Introduction to Probability - Dimitri P. Bertsekas, John N. Tsitsiklis (2nd Edition, 2008, Solutions & Errata)

4 Reading Schedule

- BE is the abbreviation of **Bayesian Econometrics** - Gary Koop (2003).

 BE	Week 01 
Appendix A: Introduction to Matrix Algebra Appendix B: Introduction to Probability and Statistics 1: An Overview of Bayesian Econometrics	
 BE	Week 02 
2: The Normal Linear Regression Model with Natural Conjugate Prior and a Single Explanatory Variable	
 BE	Week 03-04 
3: The Normal Linear Regression Model with Natural Conjugate Prior and Many Explanatory Variables	
 BE	Week 05-06 
4: The Normal Linear Regression Model with Other Priors	
 BE	Week 07-08 
5: The Nonlinear Regression Model	
 BE	Week 09-10 
6: The Linear Regression Model with General Error Covariance Matrix	
 BE	Week 11-12 
7: The Linear Regression Model with Panel Data	

5 Further Readings (Optional)

-  Bayesian Econometric Methods - Joshua Chan, Gary Koop, Dale Poirier, Justin Tobias (2nd Edition, 2019)
-  Bayesian Econometric Methods - Joshua Chan, Gary Koop, Dale Poirier, Justin Tobias (2nd Edition, 2019, Errata)