

# **Springer Series in Statistics**

**Ming-Hui Chen  
Qi-Man Shao  
Joseph G. Ibrahim**

## **Monte Carlo Methods in Bayesian Computation**



**Springer**

# Monte Carlo Methods In Bayesian Computation Springer Series In Statistics

**Scott A. Sisson, Yanan Fan, Mark  
Beaumont**

## **Monte Carlo Methods In Bayesian Computation Springer Series In Statistics:**

**Monte Carlo Methods in Bayesian Computation** Ming-Hui Chen,Qi-Man Shao,Joseph G. Ibrahim,2012-12-06

Sampling from the posterior distribution and computing posterior quantiles of interest using Markov chain Monte Carlo MCMC samples are two major challenges involved in advanced Bayesian computation. This book examines each of these issues in detail and focuses heavily on computing various posterior quantities of interest from a given MCMC sample. Several topics are addressed including techniques for MCMC sampling, Monte Carlo MC methods for estimation of posterior summaries, improving simulation accuracy, marginal posterior density estimation, estimation of normalizing constants, constrained parameter problems, Highest Posterior Density HPD interval calculations, computation of posterior modes and posterior computations for proportional hazards models and Dirichlet process models. Also extensive discussion is given for computations involving model comparisons including both nested and nonnested models, Marginal likelihood methods, ratios of normalizing constants, Bayes factors, the Savage-Dickey density ratio, Stochastic Search Variable Selection SSVS, Bayesian Model Averaging BMA, the reverse jump algorithm and model adequacy using predictive and latent residual approaches. These are also discussed. The book presents an equal mixture of theory and real applications.

[Monte Carlo Methods in Bayesian Computation](#) Ming-Hui Chen,Qi-Man Shao,Joseph George Ibrahim,2002

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Congdon,2007-04-04 Bayesian methods combine the evidence from the data at hand with previous quantitative knowledge to analyse practical problems in a wide range of areas. The calculations were previously complex but it is now possible to routinely apply Bayesian methods due to advances in computing technology and the use of new sampling methods for estimating parameters. Such developments together with the availability of freeware such as WINBUGS and R have facilitated a rapid growth in the use of Bayesian methods allowing their application in many scientific disciplines including applied statistics, public health research, medical science, the social sciences and economics. Following the success of the first edition, this reworked and updated book provides an accessible approach to Bayesian computing and analysis with an emphasis on the principles of prior selection, identification and the interpretation of real data sets. The second edition provides an integrated presentation of theory, examples, applications and computer algorithms. Discusses the role of Markov Chain Monte Carlo methods in computing and estimation. Includes a wide range of interdisciplinary applications and a large selection of worked examples from the health and social sciences. Features a comprehensive range of methodologies and modelling techniques and examines model fitting in practice using Bayesian principles. Provides exercises designed to help reinforce the reader's knowledge and a supplementary website containing data sets and relevant programs. Bayesian Statistical Modelling is ideal for researchers in applied statistics, medical science, public health and the social sciences who will benefit greatly from the examples and applications featured. The book will also appeal to graduate students of applied statistics, data analysis and Bayesian methods and will provide a great source of reference for both researchers and students. Praise for the First

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techniques and related topics It contains a mix of theory summarized algorithms pseudo and actual and applications Since the audience is broad the theory is kept to a minimum this without sacrificing rigor The book is intended to be used as an essential guide to Monte Carlo methods to quickly look up ideas procedures formulas pictures etc rather than purely a monograph for researchers or a textbook for students As the popularity of these methods continues to grow and new methods are developed in rapid succession the staggering number of related techniques ideas concepts and algorithms makes it difficult to maintain an overall picture of the Monte Carlo approach This book attempts to encapsulate the emerging dynamics of this field of study

*Monte Carlo Strategies in Scientific Computing* Jun S. Liu,2013-11-11 This book provides a self contained and up to date treatment of the Monte Carlo method and develops a common framework under which various Monte Carlo techniques can be standardized and compared Given the interdisciplinary nature of the topics and a moderate prerequisite for the reader this book should be of interest to a broad audience of quantitative researchers such as computational biologists computer scientists econometricians engineers probabilists and statisticians It can also be used as a textbook for a graduate level course on Monte Carlo methods

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**Publications of the Institute of Geophysics** ,1976

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**Sampling Correlation Matrices and Analyzing Longitudinal Categorical Data Using a Multivariate Probit Model** Xiao Zhang,2004 **Journal of the Royal Statistical Society**

,2006 American Book Publishing Record ,2003 **Handbook of Infectious Disease Data Analysis** Leonhard Held,Niel Hens,Philip O'Neill,Jacco Wallinga,2019-11-07 Recent years have seen an explosion in new kinds of data on infectious diseases including data on social contacts whole genome sequences of pathogens biomarkers for susceptibility to infection serological panel data and surveillance data The Handbook of Infectious Disease Data Analysis provides an overview of many key statistical methods that have been developed in response to such new data streams and the associated ability to address key scientific and epidemiological questions A unique feature of the Handbook is the wide range of topics covered Key

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**Encyclopedia of Actuarial Science, 3 Volume Set** Jozef L. Teugels,Bjørn Sundt,2004-10-29 The Encyclopedia of Actuarial Science presents a timely and comprehensive body of knowledge designed to serve as an essential reference for the actuarial profession and all related business and financial activities as well as researchers and students in actuarial science and related areas Drawing on the experience of leading international editors and authors from industry and academic research the encyclopedia provides an authoritative exposition of both quantitative methods and practical aspects of actuarial science and insurance The cross disciplinary nature of the work is reflected not only in its coverage of key concepts from business economics risk probability theory and statistics but also by the inclusion of supporting topics such as demography genetics operations research and informatics

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