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**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

**Dirk P. Kroese, Thomas
Taimre, Zdravko I. Botev**



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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 quantities 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 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 **Bayesian Statistical Modelling** Peter 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

Edition It is a remarkable achievement to have carried out such a range of analysis on such a range of data sets I found this book comprehensive and stimulating and was thoroughly impressed with both the depth and the range of the discussions it contains ISI Short Book Reviews This is an excellent introductory book on Bayesian modelling techniques and data analysis Biometrics The book fills an important niche in the statistical literature and should be a very valuable resource for students and professionals who are utilizing Bayesian methods Journal of Mathematical Psychology Handbook of Approximate Bayesian Computation Scott A. Sisson, Yanan Fan, Mark Beaumont, 2018-09-03 As the world becomes increasingly complex so do the statistical models required to analyse the challenging problems ahead For the very first time in a single volume the Handbook of Approximate Bayesian Computation ABC presents an extensive overview of the theory practice and application of ABC methods These simple but powerful statistical techniques take Bayesian statistics beyond the need to specify overly simplified models to the setting where the model is defined only as a process that generates data This process can be arbitrarily complex to the point where standard Bayesian techniques based on working with tractable likelihood functions would not be viable ABC methods finesse the problem of model complexity within the Bayesian framework by exploiting modern computational power thereby permitting approximate Bayesian analyses of models that would otherwise be impossible to implement The Handbook of ABC provides illuminating insight into the world of Bayesian modelling for intractable models for both experts and newcomers alike It is an essential reference book for anyone interested in learning about and implementing ABC techniques to analyse complex models in the modern world An Introduction to Statistical Computing Jochen Voss, 2013-08-28 A comprehensive introduction to sampling based methods in statistical computing The use of computers in mathematics and statistics has opened up a wide range of techniques for studying otherwise intractable problems Sampling based simulation techniques are now an invaluable tool for exploring statistical models This book gives a comprehensive introduction to the exciting area of sampling based methods An Introduction to Statistical Computing introduces the classical topics of random number generation and Monte Carlo methods It also includes some advanced methods such as the reversible jump Markov chain Monte Carlo algorithm and modern methods such as approximate Bayesian computation and multilevel Monte Carlo techniques An Introduction to Statistical Computing Fully covers the traditional topics of statistical computing Discusses both practical aspects and the theoretical background Includes a chapter about continuous time models Illustrates all methods using examples and exercises Provides answers to the exercises using the statistical computing environment R the corresponding source code is available online Includes an introduction to programming in R This book is mostly self contained the only prerequisites are basic knowledge of probability up to the law of large numbers Careful presentation and examples make this book accessible to a wide range of students and suitable for self study or as the basis of a taught course *Handbook of Monte Carlo Methods* Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2011-03-15 The purpose of this handbook is to provide an accessible and comprehensive compendium of Monte Carlo

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

Quantifying Uncertainty in Subsurface Systems Céline Scheidt, Lewis Li, Jef Caers, 2018-06-19 Under the Earth's surface is a rich array of geological resources many with potential use to humankind However extracting and harnessing them comes with enormous uncertainties high costs and considerable risks The valuation of subsurface resources involves assessing discordant factors to produce a decision model that is functional and sustainable This volume provides real world examples relating to oilfields geothermal systems contaminated sites and aquifer recharge Volume highlights include A multi disciplinary treatment of uncertainty quantification Case studies with actual data that will appeal to methodology developers A Bayesian evidential learning framework that reduces computation and modeling time Quantifying Uncertainty in Subsurface Systems is a multidisciplinary volume that brings together five major fields information science decision science geosciences data science and computer science It will appeal to both students and practitioners and be a valuable resource for geoscientists engineers and applied mathematicians Read the Editors Vox eos org editors vox quantifying uncertainty about earth's resources

Publications of the Institute of Geophysics, 1976

Stochastic Modelling for Systems Biology, Third Edition Darren J. Wilkinson, 2018-12-07 Since the first edition of Stochastic Modelling for Systems Biology there have been many interesting developments in the use of likelihood free methods of Bayesian inference for complex stochastic models Having been thoroughly updated to reflect this this third edition covers everything necessary for a good appreciation of stochastic kinetic modelling of biological networks in the systems biology context New methods and applications are included in the book and the use of R for practical illustration of the algorithms has been greatly extended There is a brand new chapter on spatially extended systems and the statistical inference chapter has also been extended with new methods including approximate Bayesian computation ABC Stochastic Modelling for Systems Biology Third Edition is now supplemented by an additional software library written in Scala

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Extreme Value Modeling and Risk Analysis Dipak K. Dey,Jun Yan,2016-01-06 Extreme Value Modeling and Risk Analysis Methods and Applications presents a broad overview of statistical modeling of extreme events along with the most recent methodologies and various applications The book brings together background material and advanced topics eliminating the need to sort through the massive amount of literature on the subje

Bayesian Statistics and Its Applications Satyanshu K. Upadhyay,Umesh Singh,Dipak Dey,2007 In the last two decades Bayesian Statistics has acquired immense importance and has penetrated almost every area including those where the application of statistics appeared to be a remote possibility This volume provides both theoretical and practical insights into the subject with detailed up to date material on various aspects It serves two important objectives to offer a thorough background material for theoreticians and gives a variety of applications for applied statisticians and practitioners Consisting of 33 chapters it covers topics on biostatistics econometrics reliability image analysis Bayesian computation neural networks prior elicitation objective Bayesian methodologies role of randomisation in Bayesian analysis spatial data analysis nonparametrics and a lot more The book will serve as an excellent reference work for updating knowledge and for developing new methodologies in a wide variety of areas It will become an invaluable tool for statisticians and the practitioners of Bayesian paradigm

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

features Contributors include many leading researchers in the field Divided into four main sections Basic concepts Analysis of Outbreak Data Analysis of Seroprevalence Data Analysis of Surveillance Data Numerous case studies and examples throughout Provides both introductory material and key reference material **AMSTAT News** American Statistical Association, 2009 Journal of the American Statistical Association , 2008 Journal of Economic Literature , 1993

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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