

Statistics: A Bayesian Perspective

By Donald A. Berry

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Bayesian estimation and highest density interval. To explain how the goals of the New Statistics are achieved through Bayesian estimation, we must first explain the information provided by a Bayesian analysis. We have limited space here and can therefore provide only a cursory overview. The parameter $\delta\theta f$ can take on values anywhere from $\delta\theta f=0$ to $\delta\theta f=1$. From a Bayesian perspective, our goal is to re-allocate credibility across the possible values of $\delta\theta f$, away from values of $\delta\theta f$ that are inconsistent with the data. We start with a prior distribution over the candidate values of $\delta\theta f$, which for simplicity of illustration we take to be the (essentially) uniform distribution shown in the upper panel of Fig. As an introductory statistics/econometrics book which takes a Bayesian perspective, I would recommend Gary Koop's Bayesian Econometrics. share|cite|improve this answer. edited Jul 24 '12 at 5:47. Bayesian Statistics: An Introduction. A rigorous and comprehensive text with a strident Bayesian style. MacKay DJC (2003) 28 . Statistics: A Bayesian Perspective. This is a working copy with lots of margin notes. Not the most satisfactory for others to read/work from, but better th... Introduction to Bayesian Statistics MICINTCENNIAL THE W I L E Y B I C E N T E N N I A L - K N O W L E D G E F O R G E Introduction to Bayesian statistics. Preface How This Text Was Developed This text grew out of the course notes for an Introduction to Bayesian Statistics