Bayes and Empirical Bayes Methods for Data Analysis, Second Edition

Bradley P. Carlin, Thomas A. Louis, Bradley Carlin

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In recent years, Bayes and empirical Bayes (EB) methods have continued to increase in popularity and impact. Building on the first edition of their popular text, Carlin and Louis introduce these methods, demonstrate their usefulness in challenging applied settings, and show how they can be implemented using modern Markov chain Monte Carlo (MCMC) methods. Their presentation is accessible to those new to Bayes and empirical Bayes methods, while providing in-depth coverage valuable to seasoned practitioners.

With its broad appeal as a text for those in biomedical science, education, social science, agriculture, and engineering, this second edition offers a relatively gentle and comprehensive introduction for students and practitioners already familiar with more traditional frequentist statistical methods. Focusing on practical tools for data analysis, the book shows how properly structured Bayes and EB procedures typically have good frequentist and Bayesian performance, both in theory and in practice.

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