STATISTICS 519

"BAYESIAN STATISTICS"

Calendar Description: H(3-0)
Fundamentals of Bayesian inference, single and multiparameter models, hierarchical models, regression models, generalized linear models, advanced computational methods, Markov chain Monte Carlo.
Prerequisite: Mathematics 323 or consent of the Division.
Note: Statistics 421 is recommended.

Recommended Text: "Bayesian Data Analysis" Gelman, Carlin, Stern, Rubin, 2nd edition.

Syllabus

Topics

Text Chapters 1-3, 5, 6, 8-11, 13, 14

Reading assignments will be used to cover some of the later chapters and/or readings from the current literature/recent journals.

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1999.08.24
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