



Springer

2nd  
edition

2nd ed. 2009, XII, 300 p.

**Printed book**

Softcover

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Softcover

ISBN 978-0-387-92297-3

£ 54,99 | CHF 71,00 | 59,99 € |

65,99 € (A) | 64,19 € (D)

Available

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# Bayesian Computation with R

**• Introduces Bayesian modeling by use of computation using the R language**

There has been dramatic growth in the development and application of Bayesian inference in statistics. Berger (2000) documents the increase in Bayesian activity by the number of published research articles, the number of books, and the extensive number of applications of Bayesian articles in applied disciplines such as science and engineering. One reason for the dramatic growth in Bayesian modeling is the availability of computational algorithms to compute the range of integrals that are necessary in a Bayesian posterior analysis. Due to the speed of modern computers, it is now possible to use the Bayesian paradigm to fit very complex models that cannot be fit by alternative frequentist methods. To fit Bayesian models, one needs a statistical computing environment. This environment should be such that one can: write short scripts to define a Bayesian model use or write functions to summarize a posterior distribution use functions to simulate from the posterior distribution construct graphs to illustrate the posterior inference An environment that meets these requirements is the R system. R provides a wide range of functions for data manipulation, calculation, and graphical displays. Moreover, it includes a well-developed, simple programming language that users can extend by adding new functions. Many such extensions of the language in the form of packages are easily downloadable from the Comprehensive R Archive Network (CRAN).

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ISBN 978-0-387-92297-3 / BIC: PBT / SPRINGER NATURE: SCM27004

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