Introduction to Probability Simulation and Gibbs Sampling with R (Paperback)



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Reviews

Absolutely essential go through publication. It is filled with knowledge and wisdom Once you begin to read the book, it is extremely difficult to leave it before concluding. (Dr. Sierra Lowe Sr.)

INTRODUCTION TO PROBABILITY SIMULATION AND GIBBS SAMPLING WITH R (PAPERBACK)



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Springer-Verlag New York Inc., United States, 2010. Paperback. Condition: New. 2010 ed.. Language: English . Brand New Book ***** Print on Demand *****. The first seven chapters use R for probability simulation and computation, including random number generation, numerical and Monte Carlo integration, and finding limiting distributions of Markov Chains with both discrete and continuous states. Applications include coverage probabilities of binomial confidence intervals, estimation of disease prevalence from screening tests, parallel redundancy for improved reliability of systems, and various kinds of genetic modeling. These initial chapters can be used for a non-Bayesian course in the simulation of applied probability models and Markov Chains. Chapters 8 through 10 give a brief introduction to Bayesian estimation and illustrate the use of Gibbs samplers to find posterior distributions and interval estimates, including some examples in which traditional methods do not give satisfactory results. WinBUGS software is introduced with a detailed explanation of its interface and examples of its use for Gibbs sampling for Bayesian estimation. No previous experience using R is required. An appendix introduces R, and complete R code is included for almost all computational examples and problems (along with comments and explanations). Noteworthy features of the book are its intuitive approach, presenting ideas with examples from biostatistics, reliability, and other fields; its large number of figures; and its extraordinarily large number of problems. These features make the book ideal for students of statistics at the senior undergraduate and at the beginning graduate levels.

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