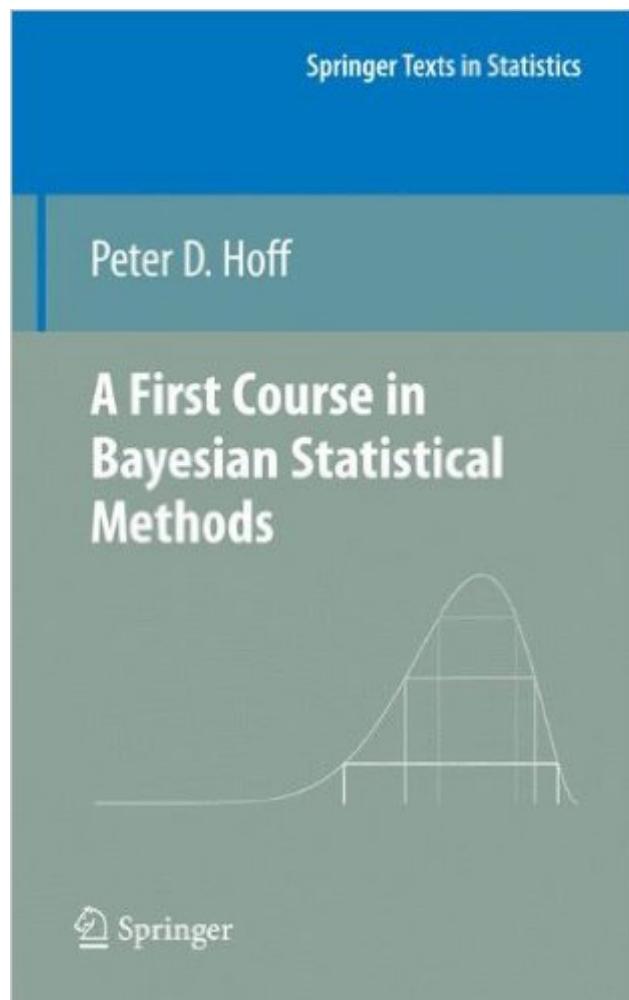


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# A First Course In Bayesian Statistical Methods (Springer Texts In Statistics)



## Synopsis

A self-contained introduction to probability, exchangeability and Bayesâ™ rule provides a theoretical understanding of the applied material. Numerous examples with R-code that can be run "as-is" allow the reader to perform the data analyses themselves. The development of Monte Carlo and Markov chain Monte Carlo methods in the context of data analysis examples provides motivation for these computational methods.

## Book Information

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## Customer Reviews

This is an appropriate practical introduction to Bayesian methods for someone who has taken both a college-level probability and statistics course. The multidimensional examples may require a bit of linear algebra. It doesn't include much comparison with frequentist techniques, so some familiarity there would help the reader put the ideas in context. Compared to a book like Christian Robert's excellent *The Bayesian Choice*, this book may appear inadequate, because it is less than half the size, is often less dense and scholarly, and is (currently at ) almost double the price. However, I'm happy I have both because Hoff's book is more practical for someone who actually wants to use Bayesian statistics in practical situations. Hoff spends a lot of time discussing simple examples with wide application, and he actually shows the R code to compute the answers with MCMC techniques. However, after reading the book, I still don't feel totally prepared to apply R in real-life Bayesian situations. It would be nice for a practical book like Hoff's to include some hands-on tips

about how to do these problems (R packages to use, basic modeling strategies, common pitfalls, speed concerns, assessing convergence, etc.).

The text is fine, although as another reviewer mentioned - the homework is frustrating. None of it is the sort of problem where you can go back and follow along with work done in the chapter. Not at all good for someone who prefers to learn by first mimicking, and then exploring. No, the BIG problem is that many of the formulas are stored as images since equations are incompatible with the file format. If you try to increase the text size so you can actually read them, the formulas stay the same tiny size. Trying to use the windows accessibility tools just results in a pixelated illegible formula. I would love to have all my texts in electronic format, but not until this issue can be fixed.

I used this book to learn about Bayesian statistics on my own, and I was able to successfully perform Bayesian analyses at work afterward. I really had very little idea of what Bayesian statistics was (or is? I am not an English major) before reading it, but I feel I have a good understanding of its basics now. The book is strongly mathematical, and it has helped me understand statistical papers from JASA. It should definitely not be your first statistics book. Some criticisms: there are some good examples, but not as many as I would have liked. The exercises in the back of the book do not have solutions available, to my knowledge. Some well-known topics such as Jeffrey's priors are only discussed in the exercises. The title of the book sells itself short a bit. R is used heavily from about the 3rd chapter onward. There is a ton of R code available at the author's website, much of which is not shown in the book. A pleasant surprise to me was that all the code used to generate every figure from the book in PDF form is available at the web site too. I learned a lot about graphical programming in R by going through it.

Having just completed a course using this book, I have mixed feelings about it. On the one hand, it is easy to read and the R-code that is provided is nice, if not too simplistic for real problems. While I walked away from the course more comfortable with the terminology, I don't think that I could go out and "do Bayesian analysis". There are probably much better applied books on the market for that. Also, the homework in this book is just horrible. There are no solutions (not even for the instructor to get). I think Hoff probably didn't even solve them. Most of the problems have absolutely nothing to do with what's covered in the chapters. Finally, some of the later chapters seem to have lots of messy and disconnected notation just for the sake of looking "complicated". Overall, I would say save your money and find something else.

Honestly I believe this book is written for someone that has been already exposed to Bayesian statistics. I bought this book with the impression that it starts with the basics but right off the bat you will be exposed to the arcane language of the Bayesian statistics without any explanation. I would not recommend this book at all to someone who wants to start learning Bayesian statistics.

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