

Bayesian Data Analysis Tutorial

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Bayesian Data Analysis Tutorial

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DEON HAYDEN

Bayesian Analysis with Python Packt Publishing Ltd

In this richly illustrated book, a range of accessible examples are used to show how Bayes' rule is actually a natural consequence of commonsense reasoning. The tutorial style of writing, combined with a comprehensive glossary, makes this an ideal primer for the novice who wishes to become familiar with the basic principles of Bayesian analysis.

Doing Bayesian Data Analysis, 2nd Edition Academic Press

Doing Bayesian Data Analysis A Tutorial with R, JAGS, and Stan Academic Press

Doing Bayesian Data Analysis CRC Press

Unleash the power and flexibility of the Bayesian framework
 About This Book Simplify the Bayes process for solving complex statistical problems using Python; Tutorial guide that will take the you through the journey of Bayesian analysis with the help of sample problems and practice exercises; Learn how and when to use Bayesian analysis in your applications with this guide. Who This Book Is For Students, researchers and data scientists who wish to learn Bayesian data analysis with Python and implement probabilistic models in their day to day projects. Programming experience with Python is essential. No previous statistical knowledge is assumed. What You Will Learn Understand the essentials Bayesian concepts from a practical point of view Learn how to build probabilistic models using the Python library PyMC3 Acquire the skills to sanity-check your models and modify them if necessary Add structure to your models and get the advantages of hierarchical models Find out how different models can be used to answer different data analysis questions When in doubt, learn to choose between alternative models. Predict continuous target outcomes using regression analysis or assign classes using logistic and softmax regression. Learn how to think probabilistically and unleash the power and flexibility of the Bayesian framework In Detail The purpose of this book is to teach the main concepts of Bayesian data analysis. We will learn how to effectively use PyMC3, a Python library for probabilistic programming, to perform Bayesian parameter estimation, to check models and validate them. This book begins presenting the key concepts of the Bayesian framework and the main advantages of this approach from a practical point of view. Moving on, we will explore the power and flexibility of generalized linear models and how to adapt them to a wide array of problems, including regression and classification. We will also look into mixture models and clustering data, and we will finish with advanced topics like non-parametrics models and Gaussian processes. With the help of Python and PyMC3 you will learn to implement, check and expand Bayesian models to solve data analysis problems. Style and approach Bayes algorithms are widely used in statistics, machine learning, artificial intelligence, and data mining. This will be a practical guide allowing the readers to use Bayesian methods for statistical modelling and

analysis using Python.

A Comparative Approach with Mathematica® Support Academic Press

Using a practical, hands-on approach, this book will teach anyone how to carry out Bayesian analyses and interpret the results.

A Practical Introduction to Bayesian Analysis Jim Stone

There is an explosion of interest in Bayesian statistics, primarily because recently created computational methods have finally made Bayesian analysis tractable and accessible to a wide audience. Doing Bayesian Data Analysis, A Tutorial Introduction with R and BUGS, is for first year graduate students or advanced undergraduates and provides an accessible approach, as all mathematics is explained intuitively and with concrete examples. It assumes only algebra and 'rusty' calculus. Unlike other textbooks, this book begins with the basics, including essential concepts of probability and random sampling. The book gradually climbs all the way to advanced hierarchical modeling methods for realistic data. The text provides complete examples with the R programming language and BUGS software (both freeware), and begins with basic programming examples, working up gradually to complete programs for complex analyses and presentation graphics. These templates can be easily adapted for a large variety of students and their own research needs. The textbook bridges the students from their undergraduate training into modern Bayesian methods.-Accessible, including the basics of essential concepts of probability and random sampling -Examples with R programming language and BUGS software - Comprehensive coverage of all scenarios addressed by non-bayesian textbooks- t-tests, analysis of variance (ANOVA) and comparisons in ANOVA, multiple regression, and chi-square (contingency table analysis).-Coverage of experiment planning -R and BUGS computer programming code on website -Exercises have explicit purposes and guidelines for accomplishment.

Data Analysis Using Regression and Multilevel/Hierarchical Models Springer Science & Business Media

This is an entry-level book on Bayesian statistics written in a casual, and conversational tone. The authors walk a reader through many sample problems step-by-step to provide those with little background in math or statistics with the vocabulary, notation, and understanding of the calculations used in many Bayesian problems.

Probabilistic Programming and Bayesian Inference Springer Science & Business Media

This textbook provides an introduction to the free software Python and its use for statistical data analysis. It covers common statistical tests for continuous, discrete and categorical data, as well as linear regression analysis and topics from survival analysis and Bayesian statistics. Working code and data for Python solutions for each test, together with easy-to-follow Python examples, can be reproduced by the reader and reinforce their immediate understanding of the topic. With recent advances in the Python ecosystem, Python has become a popular language for scientific computing, offering a powerful environment for statistical data analysis and an interesting alternative to R. The

book is intended for master and PhD students, mainly from the life and medical sciences, with a basic knowledge of statistics. As it also provides some statistics background, the book can be used by anyone who wants to perform a statistical data analysis.

Introduction to Data Science No Starch Press

Provides an accessible approach to Bayesian data analysis, as material is explained clearly with concrete examples. The book begins with the basics, including essential concepts of probability and random sampling, and gradually progresses to advanced hierarchical modeling methods for realistic data.

An Introduction to Statistics with Python Oxford University Press

Statistics lectures have been a source of much bewilderment and frustration for generations of students. This book attempts to remedy the situation by expounding a logical and unified approach to the whole subject of data analysis. This text is intended as a tutorial guide for senior undergraduates and research students in science and engineering. After explaining the basic principles of Bayesian probability theory, their use is illustrated with a variety of examples ranging from elementary parameter estimation to image processing. Other topics covered include reliability analysis, multivariate optimization, least-squares and maximum likelihood, error-propagation, hypothesis testing, maximum entropy and experimental design. The Second Edition of this successful tutorial book contains a new chapter on extensions to the ubiquitous least-squares procedure, allowing for the straightforward handling of outliers and unknown correlated noise, and a cutting-edge contribution from John Skilling on a novel numerical technique for Bayesian computation called 'nested sampling'.

The BUGS Book Oxford University Press

Statistical Rethinking: A Bayesian Course with Examples in R and Stan builds readers' knowledge of and confidence in statistical modeling. Reflecting the need for even minor programming in today's model-based statistics, the book pushes readers to perform step-by-step calculations that are usually automated. This unique computational approach ensures that readers understand enough of the details to make reasonable choices and interpretations in their own modeling work. The text presents generalized linear multilevel models from a Bayesian perspective, relying on a simple logical interpretation of Bayesian probability and maximum entropy. It covers from the basics of regression to multilevel models. The author also discusses measurement error, missing data, and Gaussian process models for spatial and network autocorrelation. By using complete R code examples throughout, this book provides a practical foundation for performing statistical inference. Designed for both PhD students and seasoned professionals in the natural and social sciences, it prepares them for more advanced or specialized statistical modeling. Web Resource The book is accompanied by an R package (rethinking) that is available on the author's website and GitHub. The two core functions (map and map2stan) of this package allow a variety of statistical models to be constructed from standard model formulas.

Bayesian Methods for Data Analysis, Third Edition CRC Press

This book provides an authoritative account of Bayesian methodology, from its most basic elements to its practical implementations, with an emphasis on healthcare techniques. Contains introductory explanations of Bayesian principles common to all areas.

Bayesian Logical Data Analysis for the Physical Sciences CRC Press

Fun guide to learning Bayesian statistics and probability through unusual and illustrative examples. Probability and statistics are increasingly important in a huge range of professions. But many

people use data in ways they don't even understand, meaning they aren't getting the most from it. Bayesian Statistics the Fun Way will change that. This book will give you a complete understanding of Bayesian statistics through simple explanations and un-boring examples. Find out the probability of UFOs landing in your garden, how likely Han Solo is to survive a flight through an asteroid shower, how to win an argument about conspiracy theories, and whether a burglary really was a burglary, to name a few examples. By using these off-the-beaten-track examples, the author actually makes learning statistics fun. And you'll learn real skills, like how to: - How to measure your own level of uncertainty in a conclusion or belief - Calculate Bayes theorem and understand what it's useful for - Find the posterior, likelihood, and prior to check the accuracy of your conclusions - Calculate distributions to see the range of your data - Compare hypotheses and draw reliable conclusions from them Next time you find yourself with a sheaf of survey results and no idea what to do with them, turn to Bayesian Statistics the Fun Way to get the most value from your data.

Bayesian Ideas and Data Analysis Oxford University Press, USA

Bayesian methods are increasingly being used in the social sciences, as the problems encountered lend themselves so naturally to the subjective qualities of Bayesian methodology. This book provides an accessible introduction to Bayesian methods, tailored specifically for social science students. It contains lots of real examples from political science, psychology, sociology, and economics, exercises in all chapters, and detailed descriptions of all the key concepts, without assuming any background in statistics beyond a first course. It features examples of how to implement the methods using WinBUGS - the most-widely used Bayesian analysis software in the world - and R - an open-source statistical software. The book is supported by a Website featuring WinBUGS and R code, and data sets.

Bayesian Statistics for Beginners CRC Press

There is an explosion of interest in Bayesian statistics, primarily because recently created computational methods have finally made Bayesian analysis obtainable to a wide audience. Doing Bayesian Data Analysis, A Tutorial Introduction with R and BUGS provides an accessible approach to Bayesian data analysis, as material is explained clearly with concrete examples. The book begins with the basics, including essential concepts of probability and random sampling, and gradually progresses to advanced hierarchical modeling methods for realistic data. The text delivers comprehensive coverage of all scenarios addressed by non-Bayesian textbooks--t-tests, analysis of variance (ANOVA) and comparisons in ANOVA, multiple regression, and chi-square (contingency table analysis). This book is intended for first year graduate students or advanced undergraduates. It provides a bridge between undergraduate training and modern Bayesian methods for data analysis, which is becoming the accepted research standard. Prerequisite is knowledge of algebra and basic calculus. Free software now includes programs in JAGS, which runs on Macintosh, Linux, and Windows. Author website: <http://www.indiana.edu/~kruschke/DoingBayesianDataAnalysis/> - Accessible, including the basics of essential concepts of probability and random sampling -Examples with R programming language and BUGS software -Comprehensive coverage of all scenarios addressed by non-bayesian textbooks- t-tests, analysis of variance (ANOVA) and comparisons in ANOVA, multiple regression, and chi-square (contingency table analysis). - Coverage of experiment planning -R and BUGS computer programming code on website -Exercises have explicit purposes and guidelines for accomplishment Learning Statistics with R Springer

Bayesian inference provides a simple and unified approach to data analysis, allowing experimenters to assign probabilities to competing hypotheses of interest, on the basis of the current state of knowledge. By incorporating relevant prior information, it can sometimes improve model parameter estimates by many orders of magnitude. This book provides a clear exposition of the underlying concepts with many worked examples and problem sets. It also discusses implementation, including an introduction to Markov chain Monte-Carlo integration and linear and nonlinear model fitting. Particularly extensive coverage of spectral analysis (detecting and measuring periodic signals) includes a self-contained introduction to Fourier and discrete Fourier methods. There is a chapter devoted to Bayesian inference with Poisson sampling, and three chapters on frequentist methods help to bridge the gap between the frequentist and Bayesian approaches. Supporting Mathematica® notebooks with solutions to selected problems, additional worked examples, and a Mathematica tutorial are available at www.cambridge.org/9780521150125.

Statistical Rethinking Cambridge University Press

Discovered by an 18th century mathematician and preacher, Bayes' rule is a cornerstone of modern probability theory. In this richly illustrated book, a range of accessible examples is used to show how Bayes' rule is actually a natural consequence of common sense reasoning. Bayes' rule is then derived using intuitive graphical representations of probability, and Bayesian analysis is applied to parameter estimation. The tutorial style of writing, combined with a comprehensive glossary, makes this an ideal primer for novices who wish to become familiar with the basic principles of Bayesian analysis. Note that this book includes Python (3.0) code snippets, which reproduce key numerical results and diagrams.

Innovations in Bayesian Networks Addison-Wesley Professional

This Bayesian modeling book provides a self-contained entry to computational Bayesian statistics. Focusing on the most standard statistical models and backed up by real datasets and an all-inclusive R (CRAN) package called bayess, the book provides an operational methodology for conducting Bayesian inference, rather than focusing on its theoretical and philosophical justifications. Readers are empowered to participate in the real-life data analysis situations depicted here from the beginning. Special attention is paid to the derivation of prior distributions in each case and specific reference solutions are given for each of the models. Similarly, computational details are worked out to lead the reader towards an effective programming of the methods given in the book. In particular, all R codes are discussed with enough detail to make them readily understandable and expandable. Bayesian Essentials with R can be used as a textbook at both undergraduate and graduate levels. It is particularly useful with students in professional degree programs and scientists to analyze data the Bayesian way. The text will also enhance introductory courses on Bayesian statistics. Prerequisites for the book are an undergraduate background in probability and statistics, if not in Bayesian statistics.

Bayesian Nonparametric Data Analysis CRC Press

Statistics lectures have often been viewed with trepidation by engineering and science students taking an ancillary course in this subject. Whereas there are many texts showing "how" statistical methods are applied, few provide a clear explanation for non-statisticians of how the principles of data analysis can be based on probability theory. Data Analysis: A Bayesian Tutorial provides such a text, putting emphasis as much on understanding "why" and "when" certain statistical procedures should be used as "how". This difference in approach makes the text ideal as a tutorial guide for senior undergraduates and research students, in science and engineering. After explaining the basic principles of Bayesian probability theory, their use is illustrated with a variety of examples ranging from elementary parameter estimation to image processing. With its central emphasis on a few fundamental rules, this book takes the mystery out of statistics by providing a clear rationale for some of the most widely-used procedures.

Doing Bayesian Data Analysis Elsevier

Bayesian networks currently provide one of the most rapidly growing areas of research in computer science and statistics. In compiling this volume we have brought together contributions from some of the most prestigious researchers in this field. Each of the twelve chapters is self-contained. Both theoreticians and application scientists/engineers in the broad area of artificial intelligence will find this volume valuable. It also provides a useful sourcebook for Graduate students since it shows the direction of current research.

Bayesian Data Analysis, Third Edition Cambridge University Press

Incorporating new and updated information, this second edition of THE bestselling text in Bayesian data analysis continues to emphasize practice over theory, describing how to conceptualize, perform, and critique statistical analyses from a Bayesian perspective. Its world-class authors provide guidance on all aspects of Bayesian data analysis and include examples of real statistical analyses, based on their own research, that demonstrate how to solve complicated problems. Changes in the new edition include: Stronger focus on MCMC Revision of the computational advice in Part III New chapters on nonlinear models and decision analysis Several additional applied examples from the authors' recent research Additional chapters on current models for Bayesian data analysis such as nonlinear models, generalized linear mixed models, and more Reorganization of chapters 6 and 7 on model checking and data collection Bayesian computation is currently at a stage where there are many reasonable ways to compute any given posterior distribution. However, the best approach is not always clear ahead of time. Reflecting this, the new edition offers a more pluralistic presentation, giving advice on performing computations from many perspectives while making clear the importance of being aware that there are different ways to implement any given iterative simulation computation. The new approach, additional examples, and updated information make Bayesian Data Analysis an excellent introductory text and a reference that working scientists will use throughout their professional life.