

Bayesian Modeling Using WinBUGS

Ioannis Ntzoufras





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Palavinnage Saman Muthukumarana

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Bayesian Modeling Using WinBUGS Ioannis Ntzoufras, 2011-09-20 A hands on introduction to the principles of Bayesian modeling using WinBUGS Bayesian Modeling Using WinBUGS provides an easily accessible introduction to the use of WinBUGS programming techniques in a variety of Bayesian modeling settings. The author provides an accessible treatment of the topic offering readers a smooth introduction to the principles of Bayesian modeling with detailed guidance on the practical implementation of key principles. The book begins with a basic introduction to Bayesian inference and the WinBUGS software and goes on to cover key topics including Markov Chain Monte Carlo algorithms in Bayesian inference Generalized linear models Bayesian hierarchical models Predictive distribution and model checking Bayesian model and variable evaluation Computational notes and screen captures illustrate the use of both WinBUGS as well as R software to apply the discussed techniques Exercises at the end of each chapter allow readers to test their understanding of the presented concepts and all data sets and code are available on the book s related Web site Requiring only a working knowledge of probability theory and statistics Bayesian Modeling Using WinBUGS serves as an excellent book for courses on Bayesian statistics at the upper undergraduate and graduate levels It is also a valuable reference for researchers and practitioners in the fields of statistics accuarial science medicine and the social sciences who use WinBUGS in their everyday work

Bayesian Population Analysis Using WinBUGS Marc Kéry, Michael Schaub, 2012 Bayesian statistics has exploded into biology and its sub disciplines such as ecology over the past decade The free software program WinBUGS and its open source sister OpenBugs is currently the only flexible and general purpose program available with which the average ecologist can conduct standard and non standard Bayesian statistics Comprehensive and richly commented examples illustrate a wide range of models that are most relevant to the research of a modern population ecologist All WinBUGS OpenBUGS analyses are completely integrated in software R Includes complete documentation of all R and WinBUGS code required to conduct analyses and shows all the necessary steps from having the data in a text file out of Excel to interpreting and processing the output from WinBUGS in R Bayesian Analysis Made Simple Phil Woodward, 2011-08-26 Although the popularity of the Bayesian approach to statistics has been growing for years many still think of it as somewhat esoteric not focused on practical issues or generally too difficult to understand Bayesian Analysis Made Simple is aimed at those who wish to apply Bayesian methods but either are not experts or do not have the time to create WinBUGS code and ancillary files for every analysis they undertake Accessible to even those who would not routinely use Excel this book provides a custom made Excel GUI immediately useful to those users who want to be able to quickly apply Bayesian methods without being distracted by computing or mathematical issues From simple NLMs to complex GLMMs and beyond Bayesian Analysis Made Simple describes how to use Excel for a vast range of Bayesian models in an intuitive manner accessible to the statistically savvy user Packed with relevant case studies this book is for any data analyst wishing to apply Bayesian methods to analyze their

data from professional statisticians to statistically aware scientists **Applied Bayesian Modelling Peter** Congdon, 2014-05-23 This book provides an accessible approach to Bayesian computing and data analysis with an emphasis on the interpretation of real data sets Following in the tradition of the successful first edition this book aims to make a wide range of statistical modeling applications accessible using tested code that can be readily adapted to the reader s own applications The second edition has been thoroughly reworked and updated to take account of advances in the field A new set of worked examples is included The novel aspect of the first edition was the coverage of statistical modeling using WinBUGS and OPENBUGS This feature continues in the new edition along with examples using R to broaden appeal and for Bayesian Methods and Applications Using WinBUGS Palavinnage Saman Muthukumarana, 2010 completeness of coverage In Bayesian statistics we are interested in the posterior distribution of parameters In simple cases we can derive analytical expressions for the posterior However in most situations the posterior expectations cannot be calculated analytically due to the complexity of the integrals This thesis develops some new methodologies for applied problems which deal with multidimensional parameters complex model structures and complex likelihood functions. The first project is concerned with the simulation of one day cricket matches Given that only a finite number of outcomes can occur on each ball a discrete generator on a finite set is developed where the outcome probabilities are estimated from historical data The probabilities depend on the batsman the bowler the number of wickets lost the number of balls bowled and the innings The proposed simulator appears to do a reasonable job at producing realistic results The simulator allows investigators to address complex questions involving one day cricket matches The second project investigates the suitability of Dirichlet process priors in the Bayesian analysis of network data Dirichlet process priors allow the researcher to weaken prior assumptions by going from a parametric to a semiparametric framework This is important in the analysis of network data where complex nodal relationships rarely allow a researcher the confidence in assigning parametric priors. The Dirichlet process also provides a clustering mechanism which is often suitable for network data where groups of individuals in a network can be thought of as arising from the same cohort The approach is highlighted on two network models and implemented using WinBUGS The third project develops a Bayesian latent variable model to analyze ordinal survey data The data are viewed as multivariate responses arising from a class of continuous latent variables with known cut points Each respondent is characterized by two parameters that have a Dirichlet process as their joint prior distribution The proposed mechanism adjusts for classes of personality traits As the resulting posterior distribution is complex and high dimensional posterior expectations are approximated by MCMC methods The methodology is tested through simulation studies and illustrated using student feedback data from course evaluations at Simon Fraser University Introduction to Bayesian Linear Models for **Biologists Using WinBUGS** Marc Kéry, 2008 The BUGS Book David Lunn, Chris Jackson, Nicky Best, Andrew Thomas, David Spiegelhalter, 2012-10-02 Bayesian statistical methods have become widely used for data analysis and

modelling in recent years and the BUGS software has become the most popular software for Bayesian analysis worldwide Authored by the team that originally developed this software The BUGS Book provides a practical introduction to this program and its use The text presents complete coverage of all the functionalities of BUGS including prediction missing data model criticism and prior sensitivity It also features a large number of worked examples and a wide range of applications from various disciplines. The book introduces regression models techniques for criticism and comparison and a wide range of modelling issues before going into the vital area of hierarchical models one of the most common applications of Bayesian methods It deals with essentials of modelling without getting bogged down in complexity The book emphasises model criticism model comparison sensitivity analysis to alternative priors and thoughtful choice of prior distributions all those aspects of the art of modelling that are easily overlooked in more theoretical expositions. More pragmatic than ideological the authors systematically work through the large range of tricks that reveal the real power of the BUGS software for example dealing with missing data censoring grouped data prediction ranking parameter constraints and so on Many of the examples are biostatistical but they do not require domain knowledge and are generalisable to a wide range of other application areas Full code and data for examples exercises and some solutions can be found on the book s website **Applied Bayesian** Modelling Peter Congdon, 2003-04-18 The use of Bayesian statistics has grown significantly in recent years and will undoubtedly continue to do so Applied Bayesian Modelling is the follow up to the author's best selling book Bayesian Statistical Modelling and focuses on the potential applications of Bayesian techniques in a wide range of important topics in the social and health sciences The applications are illustrated through many real life examples and software implementation in WINBUGS a popular software package that offers a simplified and flexible approach to statistical modelling The book gives detailed explanations for each example explaining fully the choice of model for each particular problem The book Provides a broad and comprehensive account of applied Bayesian modelling Describes a variety of model assessment methods and the flexibility of Bayesian prior specifications Covers many application areas including panel data models structural equation and other multivariate structure models spatial analysis survival analysis and epidemiology Provides detailed worked examples in WINBUGS to illustrate the practical application of the techniques described All WINBUGS programs are available from an ftp site The book provides a good introduction to Bayesian modelling and data analysis for a wide range of people involved in applied statistical analysis including researchers and students from statistics and the health and social sciences The wealth of examples makes this book an ideal reference for anyone involved in statistical modelling and analysis

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