

BAYESIAN STATISTICS: A LIST OF BOOKS

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Object

Bayesian Statistics recently has flourished in Brazil, in particular at UFRJ a group of workers have been quite active in this area. The purpose of this paper is to make available to this group and their students a list of books which take this view of statistics. Unavoidably some material has been omitted or wrongly stated and the author would be grateful in learning of any such omissions.

* Technological Center Library Committee - UFRJ

I - TEXT BOOKS

- 1 - Aitchinson, J. and Dunsmore, I.R. (1975) - Statistical Prediction Analysis .
Cambridge University Press.
- 2 - Bauwens, L. (1984) - Bayesian Full Information Analysis of Simultaneous Equation Models using Integration by Monte Carlo.
Springer - Verlag.
- 3 - Berger, J. (1986) - Multivariate Estimation: Bayes, Empirical Bayes and Stein Approaches.
SIAM.
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Springer - Verlag.
- 5 - Bernardo, J.M. (1981) - Bioestadística: Una Perspectiva Bayesiana .
Vicens - Vives.
- 6 - Box, G.E.P. and Tiao, G.C. (1973) - Bayesian Inference in Statistical Analysis.
Addison - Wesley.
- 7 - Bretthors, G.L. (1988) - Bayesian Spectrum Analysis and Parameter Estimation .
Springer - Verlag.
- 8 - Broemeling, L.D. (1985) - Bayesian Analysis of Linear Models.
Marcel Dekker (nº 60).
- 9 - de Finetti, B. (1972) - Probability, Introduction and Statistics. The Art of Guessing .
Wiley.
- 10 - de Finetti, B. (1974) - Theory of Probability: A Critical Introductory Treatment (Vol 1).
Wiley.

- 11 - de Finetti, B. (1975)- Theory of Probability: A Critical Introductory Treatment (Vol 2).
Wiley.
- 12 - De Goot, M.H. (1970)- Optimal Statistical Decisions.
McGraw Hill.
- 13 - Good, I.J. (1950)- Probability and Weighting of Evidence.
Griffin.
- 14 - Good, I.J. (1965)- The Estimation of Probabilities: An Essay on Modern Bayesian Methods.
MIT Press.
- 15 - Good, I.J. (1983)- Good Thinkings: The Foundations of Probability and Statistics.
University of Minnesota Press.
- 16 - Harkema, R. (1971)- Simultaneous Equations: A Bayesian Approach.
Rotterdam University Press.
- 17 - Hartigan, J.A. (1983)- Bayes Theory .
Springer - Verlag.
- 18 - Hey, J.D. (1985)- Data in Doubt: An Introduction to Bayesian Statistical Inference for Economists.
(1st Print, Martin Robertson, 1983).
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- 19 - Iversen, G.R. (1984)- Bayesian Statistical Inference.
Sage Publications.
- 20 - Jeffreys, H. (1985)- Theory of Probability.
Oxford University Press.
- 21 - Jeffreys, H. (1973)- Scientific Inference.
Cambridge University Press.
- 22 - La Valle, I.H. (1970)- An Introduction to Probability, Decision and Inference.
Holt, Rinehart & Winston.
- 23 - Leamer, E.E. (1978)- Specification Searches.
Wiley.

- 24 - Lee, P.M. (1989)- **Bayesian Statistics: An Introduction.**
Oxford University Press (Griffin).
- 25 - Lempers, F.B. (1971)- **Posterior Probabilities of
Alternative Linear Models.**
Rotterdam University Press.
- 26 - Lindley, D.V. (1965.)- **Introduction to Probability and
Statistics from a Bayesian Viewpoint.**
Part I - Probability.
Cambridge University Press.
- 27 - Lindley, D.V. (1965)- **Introduction to Probability and
Statistics from a Bayesian Viewpoint.**
Part II - Inference.
Cambridge University Press.
- 28 - Lindley, D.V. (1971)- **Bayesian statistics: A Review.**
SIAM.
- 29 - Maritz, J.S. and Lwin, T. (1989)- **Empirical Bayes Method
(2nd Ed) (1st Ed., Methuen, 1970).**
Chapman Hall.
- 30 - Martz, H.F. and Walker, R.A. (1982)- **Bayesian Reliability
Analysis.**
Wiley.
- 31 - Mosteller, F. and Wallace, D.L. (1984)- **Applied Bayesian
and Classical Inference (2nd Ed).**
(1st Ed., Inference and Disputed Authorship: The
Federalist, Addison Wesley, 1964).
Springer - Verlag.
- 32 - Novick, M.R. and Jackson, P.H. (1974)- **Statistical Methods
for Educational and Psychological Research.**
McGraw Hill.
- 33 - O'Hagan, A. (1988)- **Probability: Methods and Measurements.**
Chapman Hall.
- 34 - Phillips, L.D. (1973)- **Bayesian Statistics for the Social
Scientists.**
Thomas y Crowell Cia.
- 35 - Pflz, J. (1983)- **Bayesian Estimation and Experimental
Design in Linear Regression Models.**
Teubner - Texte (Leipzig).

- 36 - Pollard, W.E. (1986)- **Bayesian Statistics for Evaluation Research.**
Sage Publications.
- 37 - Press, S.J. (1982)- **Applied Multivariate Analysis: Using Bayesian and Frequentist Methods of Inference (2nd Ed).**
(1st Ed., Applied Multivariate Analysis, Holt, Rinehart and Winston, 1972).
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- 38 - Press, S.J. (1989)- **Bayesian Statistics: Principles, Models and Applications.**
Wiley.
- 39 - Raiffa, H. and Schlaifer, R. (1961)- **Applied Statistical Decision Theory.**
Harvard University Press.
- 40 - Rosenkrantz, R.D. (1977)- **Inference, Method and Decision: Towards a Bayesian Philosophy of Science.**
Reidel.
- 41 - Savage, I.R. (1968)- **Statistics: Uncertainty and Behaviour.**
Houghton Mifflin.
- 42 - Savage, L.J. (1954)- **The Foundations of Statistics.**
Wiley.
- 43 - Schlaifer, R. (1961)- **Introduction to Statistics for Business Decision.**
McGraw - Hill.
- 44 - Schmitt, S.A. (1969)- **Measuring Uncertainty: An Elementary Introduction to Bayesian Statistics.**
Addison - Wesley.
- 45 - Vijn, P. (1980)- **Prior Information in Linear Models.**
Rijksuniversiteit te Groningen.
- 46 - Winkler, R.L. (1972)- **An Introduction to Bayesian Inference and Decision.**
Holt, Rinehart and Winston.
- 47 - Zellner, A. (1971)- **An Introduction to Bayesian Inference in Econometrics.**
Wiley.

II - BOOKS: Annals, Proceedings, Essays, etc.

- 1 - Aykac, A. and Brumat, C. (Eds) (1977)- **New Developments in the Applications of Bayesian Methods.**
North - Holland.
- 2 - Bell, D.E., Raiffa, H. and Tversky, A. (Eds) (1988) - **Decision Making: Descriptive, Normative and Prescriptive Interactions.**
Cambridge University Press.
- 3 - Bernardo, J.M., De Groot, M.H., Lindley, D.V. and Smith, A.F.M. (Eds) (1980)- **Bayesian Statistics.**
Valencia University Press.
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- 5 - Bernardo, J.M., De Groot, M.H., Lindley, D.V. and Smith, A.F.M. (Eds) (1988)- **Bayesian Statistics 3.**
Claredon Press.
- 6 - De Groot, M.H., Fienberg, S.E. and Kadane, J.B. (Eds) (1986)- **Statistics and the Law.**
Wiley.
- 7 - Fienberg, S.E. and Zellner, A. (Eds) (1975)- **Studies in Bayesian Econometrics and Statistics.**
North Holland.
- 8 - Florens, J.P., Mouchart, M., Raoult, J.P., Simar, L. and Smith, A.F.M. (1983)- **Specifying Statistical Models from Parametric to Non - Parametric using Bayesian and Non - Bayesian Approaches.** Lectures Notes in Statistics n^o 16.
Springer - Verlag.
- 9 - Goel, P.K. and Zellner, A. (Eds) (1984)- **Bayesian Inference and Decision Techniques with Applications: Essays in Honor of B. de Finetti .**
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- 12 - Gupta, S.S. and Berger, J. (Eds) (1988)- **Statistical Decision Theory and Related Topics IV.**
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- 15 - Kadane, J.B. (Ed) (1984)- **Robustness of Bayesian Analysis.**
North Holland.
- 16 - Kyburg, H.E. and Smokler, H.E. (Eds) (1964)- **Studies in Subjective Probability.**
Wiley.
- 17 - Meyer, D.I. and Collier, R.O. (Eds) (1970)- **Bayesian Statistics.**
Peacock (Itaska, IL).
- 18 - Savage, L.J. and al. (1962)- **The Foundations of Statistical Inference: A Discussion.**
Methuen.
- 19 - Spall, J.C. (Ed) (1988)- **Bayesian Analysis of Time Series and Dynamics Models.**
Marcel Dekker (no 94).
- 20 - Viertl, R. (Ed) (1987)- **Probability and Bayesian Statistics**
Plenum Press.
- 21 - Zellner, A. (Ed) (1980)- **Bayesian Analysis in Econometrics and Statistics: Essays in Honor of Harold Jeffreys.**
North Holland.

III - DECISION THEORY: Some of Interest

- 1 - Aitchison, J. (1970)- Choice Against Chance: An Introduction to Statistical Decision Theory.
Addison - Wesley.
- 2 - Bunn, D.W. (1984)- Applied Decision Analysis.
McGraw Hill.
- 3 - Cyert, R.M. and De Groot, M.H. (1987)- Bayesian Analysis and Uncertainty in Economic Theory.
Chapman and Hall.
- 4 - Ferguson, T.S. (1967)- Mathematical Statistics: A Decision - Theoretic Approach.
Academic Press.
- 5 - French, S. (1986) - Decision Theory: An Introduction to the Mathematics of Rationality.
Ellis - Horwood.
- 6 - La Valle, I.H. (1978)- Fundamentals of Decision Analysis.
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