

Dani Gamerman 1997, Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference, Chapman & Hall, New York, ISBN: 0412818205

This is a concise tutorial in modern computational methods for Bayesian inference.

Ming-Hui Chen, Qi-Man Shao, and Joseph G. Ibrahim 2000.
Monte Carlo Methods in Bayesian Computation
Springer-Verlag, ISBN: 0-387-98935-8

Gilks, Richardson, and Spiegelhalter. Markov chain Monte Carlo in practice. Chapman and Hall 1996

This anthology includes MCMC applications to archaeology, astronomy, biostatistics, and image analysis, with suggestions about how to use a software package called BUGS (Bayesian analysis Using Gibbs Sampling).

James H. Albert, 1996, Bayesian Computation Using Minitab, Duxbury, Belmont, C, This is a brief guide to Minitab programs for elementary Bayesian computation.

Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference, Chapman and Hall: London, 1997. ISBN: 0412818205

Carlin, B.P. and Louis, T.A. 2000. Bayes and empirical Bayes methods for data analysis. 2nd edition. Chapman and Hall, New York.
Two biostatisticians provide an authoritative guide to Markov Chain Monte Carlo methods in Bayesian and EB analysis, including a survey of software.

Andrew Gelman and John B. Carlin and Hal S. Stern and Donald B. Rubin, 1995, Bayesian Data Analysis, Chapman & Hall, New York,
This pioneering text emphasizes practical computational methods for Bayesian inference. The examples and exercises lend themselves to replication or solution in S- plus.