

Berry DA, Chaloner KM, Geweke JF (1996). Bayesian Analysis in Statistics and Econometrics: Essays in Honor of Arnold Zellner. 577 pp, New York: Wiley-Interscience. 0-471-11856-7

Dorfman, Jeffrey H. 1997. Bayesian Economics Through Numerical Methods. A Guide to Econometrics and Decision-Making with Prior Information . (New York: Springer) ISBN 0-387-98233-7

Covers statistical foundations and applications in econometrics and decision theory.

Hugo A. Keuzenkamp. Probability, Econometrics, and Truth: The Methodology of Econometrics .Cambridge University Press 2000, Cambridge

Keuzenkamp assess econometrics and its probabilistic foundations. Frequentism and falsificationism are rejected in favor of Bayesianism and positivism.

Arnold Zellner 1971, An Introduction to Bayesian Econometrics. Wiley. New York .

This is a pioneering treatment of regression analysis with particular attention to errors in variables, nonlinear models, time series analysis, multivariate regression, simultaneous equations, and control problems.