



## Contemporary Bayesian Econometrics and Statistics (Hardback)

By John Geweke

John Wiley and Sons Ltd, United States, 2005. Hardback. Condition: New. New. Language: English . Brand New Book. Tools to improve decision making in an imperfect world This publication provides readers with a thorough understanding of Bayesian analysis that is grounded in the theory of inference and optimal decision making. Contemporary Bayesian Econometrics and Statistics provides readers with state-of-the-art simulation methods and models that are used to solve complex real-world problems. Armed with a strong foundation in both theory and practical problem-solving tools, readers discover how to optimize decision making when faced with problems that involve limited or imperfect data. The book begins by examining the theoretical and mathematical foundations of Bayesian statistics to help readers understand how and why it is used in problem solving. The author then describes how modern simulation methods make Bayesian approaches practical using widely available mathematical applications software. In addition, the author details how models can be applied to specific problems, including: • Linear models and policy choices • Modeling with latent variables and missing data • Time series models and prediction • Comparison and evaluation of models The publication has been developed and fine-tuned through a decade of classroom experience, and readers...



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