Applied Bayesian Modeling And Causal Inference From Incomplete Data Perspectives

This book summarizes recent advances in causal inference and underscores the paradigmatic shifts that must be undertaken in moving from traditional statistical analysis to causal analysis of multivariate data. Special emphasis is placed on the assumptions that underlie all causal inferences, the languages used in formulating those assumptions, the conditional nature of all causal and counterfactual claims, and the methods that have been developed for the assessment of such claims. These advances are illustrated using a general theory of causation based on the Structural Causal Model (SCM), which subsumes and unifies other approaches to causation, and provides a coherent mathematical foundation for the analysis of causes and counterfactuals. In particular, the paper surveys the development of mathematical tools for inferring (from a combination of data and assumptions) answers to three types of causal queries: those about (1) the effects of potential interventions, (2) probabilities of counterfactuals, and (3) direct and indirect effects (also known as "mediation"). Finally, the paper defines the formal and conceptual relationships between the structural and potential-outcome frameworks and presents tools for a symbiotic analysis that uses the strong features of both. The tools are demonstrated in the analyses of mediation, causes of effects, and probabilities of causation.

Many of the concepts and terminology surrounding modern causal inference can be quite intimidating to the novice. Judea Pearl presents a book ideal for beginners in statistics, providing a comprehensive introduction to the field of causality. Examples from classical statistics are presented throughout to demonstrate the need for causality in resolving decision-making dilemmas posed by data. Causal methods are also compared to traditional statistical methods, whilst questions are provided at the end of each section to aid student learning.

This book unifies and extends latent variable models, including multilevel or generalized linear mixed models, longitudinal or panel models, item response or factor models, latent class or finite mixture models, and structural equation models. Following a gentle introduction to latent variable modeling, the authors clearly explain and contrast a wi

A thorough, practical reference on the social patterns behind health outcomes Methods in Social Epidemiology provides students and professionals with a comprehensive reference for studying the social distribution and social determinants of health. Covering the theory, models, and methods used to measure and analyze these phenomena, this book serves as both an introduction to the field and a practical manual for data collection and analysis. This new second edition has been updated to reflect the field's tremendous growth in recent years, including advancements in statistical modeling and study designs. New chapters delve into genetic methods, structural cofounding, selection bias, network methods, and more, including new discussion on qualitative data collection with disadvantaged populations. Social epidemiology studies the way society's innumerable social interactions, both past and present, yields different exposures and health outcomes between individuals within populations. This book provides a thorough, detailed overview of the field, with expert guidance toward the real-world methods that fuel the latest advances. Identify, measure, and track health patterns in the population Discover how poverty, race, and socioeconomic factors become risk factors for disease Learn qualitative data collection techniques and methods of statistical analysis Examine up-to-date models, theory, and frameworks in the social epidemiology sphere As the field continues to evolve, researchers continue to identify new disease-specific risk factors and learn more about how the social system promotes and maintains well-known exposure disparities. New technology in data science and genomics allows for more rigorous investigation and analysis, while the general thinking in the field has become more targeted and attentive to causal inference and core assumptions behind effect identification. It's an exciting time to be a part of the field, and Methods in Social Epidemiology provides a solid reference for any student, researcher, or faculty in public health.

Foundations and Learning Algorithms
Bayesian Methods in Pharmaceutical Research
Methods and Principles for Social Research
Theory and Applications
Concepts, Methods, Applications

This text presents statistical methods for studying causal effects and discusses how readers can assess such effects in simple randomized experiments.

Bayesian analysis has developed rapidly in applications in the last two decades and research in Bayesian methods remains dynamic and fast-growing. Dramatic advances in modelling concepts and computational technologies now enable routine application of Bayesian analysis using increasingly realistic stochastic models, and this drives the adoption of Bayesian approaches in many areas of science, technology, commerce, and industry. This Handbook explores contemporary Bayesian analysis across a variety of application areas. Chapters written by leading exponents of applied Bayesian analysis showcase the scientific ease and natural application of Bayesian modelling, and present solutions to real, engaging, societally important and demanding problems. The chapters are grouped into five general areas: Biomedical & Health Sciences; Industry, Economics & Finance; Environment & Ecology; Policy, Political & Social Sciences; and Natural & Engineering Sciences, and Appendix material in each touches on key concepts, models, and techniques of the chapter that are also of broader pedagogic and applied interest.

Students in the sciences, economics, psychology, social sciences, and medicine take introductory statistics. Statistics is increasingly offered at the high school level as well. However, statistics can be notoriously difficult to teach as it is seen by many students as difficult and boring, if not irrelevant to their subject of choice. To help dispel these misconceptions, Gelman and Nolan have put together this fascinating and thought-provoking book. Based on years of teaching experience the book provides a wealth of demonstrations, examples and projects that involve active student participation. Part I of the book presents a large selection of activities for introductory statistics courses and combines chapters such as, 'First week of class', with exercises to break the ice and get students talking; then 'Descriptive statistics' , collecting and displaying data; then follows the traditional topics - linear regression, data collection, probability and inference. Part II gives tips on what does and what doesn't work in class: how to set up effective demonstrations and examples, how to encourage students to participate in class and work effectively in group projects. A sample course plan is provided. Part III presents material for more advanced courses on topics such as decision theory, Bayesian statistics and sampling.

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.

Causality
Bayesian Statistical Modelling
With Applications Using R, Second Edition
An Introduction to Causal Inference
Bayesian Statistics and Marketing

Statistical Rethinking: A Bayesian Course with Examples in R and Stan builds readers' knowledge of and confidence in statistical modeling. Reflecting the need for even minor programming in today's model-based statistics, the book pushes readers to perform step-by-step calculations that are usually automated. This unique computational approach ensures that readers understand enough of the details to make reasonable choices and interpretations in their own modeling work. The text presents generalized linear multilevel models from a Bayesian perspective, relying on a simple logical interpretation of Bayesian probability and maximum entropy. It covers from the basics of regression to multilevel models. The author also discusses measurement error, missing data, and Gaussian process models for spatial and network autocorrelation. By using complete R code examples throughout, this book provides a practical foundation for performing statistical inference. Designed for both PhD students and seasoned professionals in the natural and social sciences, it prepares them for more advanced or specialized statistical modeling. Web Resource The book is accompanied by an R package (rethinking) that is available on the author's website and GitHub. The two core functions (map and map2stan) of this package allow a variety of statistical models to be constructed from standard model formulas.

One of the primary motivations for clinical trials and observational studies of humans is to infer cause and effect. Disentangling causation from confounding is of utmost importance. Fundamentals of Causal Inference explains and relates different methods of confounding adjustment in terms of potential outcomes and graphical models, including standardization, difference-in-differences estimation, the front-door method, instrumental variables estimation, and propensity score methods. It also covers effect-measure modification, precision variables, mediation analyses, and time-dependent confounding. Several real data examples, simulation studies, and analyses using R motivate the methods throughout. The book assumes familiarity with basic statistics and probability, regression, and R and is suitable for seniors or graduate students in statistics, biostatistics, and data science as well as PhD students in a wide variety of other disciplines, including epidemiology, pharmacy, the health sciences, education, and the social, economic, and behavioral sciences. Beginning with a brief history and a review of essential elements of probability and statistics, a unique feature of the book is its focus on real and simulated datasets with all binary variables to reduce complex methods down to their fundamentals. Calculus is not required, but a willingness to tackle mathematical notation, difficult concepts, and intricate logical arguments is essential. While many real data examples are included, the book also features the Double What-If Study, based on simulated data with known causal mechanisms, in the belief that the methods are best understood in circumstances where they are known to either succeed or fail. Datasets, R code, and solutions to odd-numbered exercises are available at www.routledge.com.

Supported by a wealth of learning features, exercises, and visual elements as well as online video tutorials and interactive simulations, this book is the first student-focused introduction to Bayesian statistics. Without sacrificing technical integrity for the sake of simplicity, the author draws upon accessible, student-friendly language to provide approachable instruction perfectly aimed at statistics and Bayesian newcomers. Through a logical structure that introduces and builds upon key concepts in a gradual way and slowly acclimatizes students to using R and Stan software, the book covers: An introduction to probability and Bayesian inference Understanding Bayes' rule Nuts and bolts of Bayesian analytic methods Computational Bayes and real-world Bayesian analysis Regression analysis and hierarchical methods This unique guide will help students develop the statistical confidence and skills to put the Bayesian formula into practice, from the basic concepts of statistical inference to complex applications of analyses.

Causality offers the first comprehensive coverage of causal analysis in many sciences, including recent advances using graphical methods. Pearl presents a unified account of the probabilistic, manipulative, counterfactual and structural approaches to causation, and devises simple mathematical tools for analyzing the relationships between causal connections, statistical associations, actions and observations. The book will open the way for including causal analysis in the standard curriculum of statistics, artificial intelligence ...

Bayesian Item Response Modeling
Elements of Causal Inference
Applied Bayesian Modelling
Methods for Applied Empirical Research

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Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives
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The modeling of item response data is governed by item response theory, also referred to as modern test theory. The eld of inquiry of item response theory has become very large and shows the enormous progress that has been made. The mainstream literature is focused on frequentist statistical methods for - timating model parameters and evaluating model t. However, the Bayesian methodology has shown great potential, particularly for making further - provements in the statistical modeling process. The Bayesian approach has two important features that make it attractive for modeling item response data. First, it enables the possibility of incorpor- ing nondata information beyond the observed responses into the analysis. The Bayesian methodology is also very clear about how additional information can be used. Second, the Bayesian approach comes with powerful simulation-based estimation methods. These methods make it possible to handle all kinds of priors and data-generating models. One of my motives for writing this book is to give an introduction to the Bayesian methodology for modeling and analyzing item response data. A Bayesian counterpart is presented to the many popular item response theory books (e.g., Baker and Kim 2004; De Boeck and Wilson, 2004; Hambleton and Swaminathan, 1985; van der Linden and Hambleton, 1997) that are mainly or completely focused on frequentist methods. The usefulness of the Bayesian methodology is illustrated by discussing and applying a range of Bayesian item response models.

*The use of Bayesian methods for the analysis of data has grown substantially in areas as diverse as applied statistics, psychology, economics and medical science. Bayesian Methods for Categorical Data sets out to demystify modern Bayesian methods, making them accessible to students and researchers alike. Emphasizing the use of statistical computing and applied data analysis, this book provides a comprehensive introduction to Bayesian methods of categorical outcomes. * Reviews recent Bayesian methodology for categorical outcomes (binary, count and multinomial data). * Considers missing data models techniques and non-standard models (ZIP and negative binomial). * Evaluates time series and spatio-temporal models for discrete data. * Features discussion of univariate and multivariate techniques. * Provides a set of downloadable worked examples with documented WinBUGS code, available from an ftp site. The author's previous 2 bestselling titles provided a comprehensive introduction to the theory and application of Bayesian models. Bayesian Models for Categorical Data continues to build upon this foundation by developing their application to categorical, or discrete data - one of the most common types of data available. The author's clear and logical approach makes the book accessible to a wide range of students and practitioners, including those dealing with categorical data in medicine, sociology, psychology and epidemiology.*

This book brings the power of modern Bayesian thinking, modeling, and computing to a broad audience. In particular, it is an ideal resource for advanced undergraduate Statistics students and practitioners with comparable experience. It empowers readers to weave Bayesian approaches into their everyday practice.

Bayesian and Frequentist Regression Methods provides a modern account of both Bayesian and frequentist methods of regression analysis. Many texts cover one or the other of the approaches, but this is the most comprehensive combination of Bayesian and frequentist methods that exists in one place. The two philosophical approaches to regression methodology are featured here as complementary techniques, with theory and data analysis providing supplementary components of the discussion. In particular, methods are illustrated using a variety of data sets. The majority of the data sets are drawn from biostatistics but the techniques are generalizable to a wide range of other disciplines.

A Quantitative Tour of the Social Sciences

Causal Inference and Scientific Paradigms in Epidemiology

The Hidden Role of Chance in Life and in the Markets

Fundamentals of Causal Inference

Bayesian Data Analysis, Second Edition

The central aim of many studies in population research and demography is to explain cause-effect relationships among variables or events. For decades, population scientists have concentrated their efforts on estimating the 'causes of effects' by applying standard cross-sectional and dynamic regression techniques, with regression coefficients routinely being understood as estimates of causal effects. The standard approach to infer the 'effects of causes' in natural sciences and in psychology is to conduct randomized experiments. In population studies, experimental designs are generally infeasible. In population studies, most research is based on non-experimental designs (observational or survey designs) and rarely on quasi experiments or natural experiments. Using non-experimental designs to infer causal relationships—i.e. relationships that can ultimately inform policies or interventions—is a complex undertaking. Specifically, treatment effects can be inferred from non-experimental data with a counterfactual approach. In this counterfactual perspective, causal effects are defined as the difference between the potential outcome irrespective of whether or not an individual had received a certain treatment (or experienced a certain cause). The counterfactual approach to estimate effects of causes from quasi-experimental data or from observational studies was first proposed by Rubin in 1974 and further developed by James Heckman and others. This book presents both theoretical contributions and empirical applications of the counterfactual approach to causal inference.

This anthology of articles on causal inference and scientific paradigms in epidemiology covers several important topics including the search for causal explanations, the strengths and limitations of causal criteria, quantitative approaches for assessing causal relationships that are relevant to epidemiology and emerging paradigms in epidemiologic research. In order to provide historical context, an overview of philosophical and historical developments relevant to causal inference in epidemiology and public health is also provided. Several theoretical and applied aspects of causal inference are dealt with. the aim of this Ebook is not only to summarize important developments in causal inference in epidemiology but also to identify possible ways to enhance the search for causal explanations for diseases and injuries. Examples are provided from such fields as chronic disease epidemiology, Veterans health, and environmental epidemiology. a particular goal of the Ebook is to provide ideas for strengthening causal inference in epidemiology in the context of refined research paradigms. These topics are important because the results of epidemiologic studies contribute to generalizable knowledge by clarifying the causes of diseases, by combining epidemiologic data with information from other disciplines (for example, psychology and industrial hygiene), by evaluating the consistency of epidemiologic data with etiological hypotheses about causation, and by providing the basis for evaluating procedures for health promotion and prevention and public health practices.

The application of causal inference methods is growing exponentially in fields that deal with observational data. Written by pioneers in the field, this practical book presents an authoritative yet accessible overview of the methods and applications of causal inference. With a wide range of detailed, worked examples using real epidemiologic data as well as software for replicating the

analyses, the text provides a thorough introduction to the basics of the theory for non-time-varying treatments and the generalization to complex longitudinal data.

An intermediate-level treatment of Bayesian hierarchical models and their applications, this book demonstrates the advantages of a Bayesian approach to data sets involving inferences for collections of related units or variables, and in methods where parameters can be treated as random collections. Through illustrative data analysis and attention to statistical computing, this book facilitates practical implementation of Bayesian hierarchical methods. The new edition is a revision of the book Applied Bayesian Hierarchical Methods. It maintains a focus on applied modelling and data analysis, but now using entirely R-based Bayesian computing options. It has been updated with a new chapter on regression for causal effects, and one on computing options and strategies. This latter chapter is particularly important, due to recent advances in Bayesian computing and estimation, including the development of rjags and rstan. It also features updates throughout with new examples. The examples exploit and illustrate the broader advantages of the R computing environment, while allowing readers to explore alternative likelihood assumptions, regression structures, and assumptions on prior densities. Features: Provides a comprehensive and accessible overview of applied Bayesian hierarchical modelling Includes many real data examples to illustrate different modelling topics R code (based on rjags, jagsUI, R2OpenBUGS, and rstan) is integrated into the book, emphasizing implementation Software options and coding principles are introduced in new chapter on computing Programs and data sets available on the book's website

The New Science of Cause and Effect

Bayesian and Frequentist Regression Methods

The Oxford Handbook of Applied Bayesian Analysis

Bayes Rules!

A Primer

Incorporating new and updated information, this second edition of THE bestselling text in Bayesian data analysis continues to emphasize practice over theory, describing how to conceptualize, perform, and critique statistical analyses from a Bayesian perspective. Its world-class authors provide guidance on all aspects of Bayesian data analysis and include examples of real statistical analyses, based on their own research, that demonstrate how to solve complicated problems. Changes in the new edition include: Stronger focus on MCMC Revision of the computational advice in Part III New chapters on nonlinear models and decision analysis Several additional applied examples from the authors' recent research Additional chapters on current models for Bayesian data analysis such as nonlinear models, generalized linear mixed models, and more Reorganization of chapters 6 and 7 on model checking and data collection Bayesian computation is currently at a stage where there are many reasonable ways to compute any given posterior distribution. However, the best approach is not always clear ahead of time. Reflecting this, the new edition offers a more pluralistic presentation, giving advice on performing computations from many perspectives while making clear the importance of being aware that there are different ways to implement any given iterative simulation computation. The new approach, additional examples, and updated information make Bayesian Data Analysis an excellent introductory text and a reference that working scientists will use throughout their professional life.

A Turing Award-winning computer scientist and statistician shows how understanding causality has revolutionized science and will revolutionize artificial intelligence "Correlation is not causation." This mantra, chanted by scientists for more than a century, has led to a virtual prohibition on causal talk. Today, that taboo is dead. The causal revolution, instigated by Judea Pearl and his colleagues, has cut through a century of confusion and established causality -- the study of cause and effect -- on a firm scientific basis. His work explains how we can know easy things, like whether it was rain or a sprinkler that made a sidewalk wet; and how to answer hard questions, like whether a drug cured an illness. Pearl's work enables us to know not just whether one thing causes another: it lets us explore the world that is and the worlds that could have been. It shows us the essence of human thought and key to artificial intelligence. Anyone who wants to understand either needs The Book of Why.

A one-of-a-kind guide to identifying and dealing with modern statistical developments in causality Written by a group of well-known experts, Statistics and Causality: Methods for Applied Empirical Research focuses on the most up-to-date developments in statistical methods in respect to causality. Illustrating the properties of statistical methods to theories of causality, the book features a summary of the latest developments in methods for statistical analysis of causality hypotheses. The book is divided into five accessible and independent parts. The first part introduces the foundations of causal structures and discusses issues associated with standard mechanistic and difference-making theories of causality. The second part features novel generalizations of methods designed to make statements concerning the direction of effects. The third part illustrates advances in Granger-

causality testing and related issues. The fourth part focuses on counterfactual approaches and propensity score analysis. Finally, the fifth part presents designs for causal inference with an overview of the research designs commonly used in epidemiology. Statistics and Causality: Methods for Applied Empirical Research also includes: New statistical methodologies and approaches to causal analysis in the context of the continuing development of philosophical theories End-of-chapter bibliographies that provide references for further discussions and additional research topics Discussions on the use and applicability of software when appropriate Statistics and Causality: Methods for Applied Empirical Research is an ideal reference for practicing statisticians, applied mathematicians, psychologists, sociologists, logicians, medical professionals, epidemiologists, and educators who want to learn more about new methodologies in causal analysis. The book is also an excellent textbook for graduate-level courses in causality and qualitative logic.

This book, first published in 2007, is for the applied researcher performing data analysis using linear and nonlinear regression and multilevel models.

Counterfactuals and Causal Inference

Causal Inference in Statistics, Social, and Biomedical Sciences

Fooled by Randomness

Bayesian Models for Categorical Data

The Book of Why

In this book, prominent social scientists describe quantitative models in economics, history, sociology, political science, and psychology.

A Single Cohesive Framework of Tools and Procedures for Psychometrics and Assessment Bayesian Psychometric Modeling presents a unified Bayesian approach across traditionally separate families of psychometric models. It shows that Bayesian techniques, as alternatives to conventional approaches, offer distinct and profound advantages in achieving many goals of psychometrics. Adopting a Bayesian approach can aid in unifying seemingly disparate—and sometimes conflicting—ideas and activities in psychometrics. This book explains both how to perform psychometrics using Bayesian methods and why many of the activities in psychometrics align with Bayesian thinking. The first part of the book introduces foundational principles and statistical models, including conceptual issues, normal distribution models, Markov chain Monte Carlo estimation, and regression. Focusing more directly on psychometrics, the second part covers popular psychometric models, including classical test theory, factor analysis, item response theory, latent class analysis, and Bayesian networks. Throughout the book, procedures are illustrated using examples primarily from educational assessments. A supplementary website provides the datasets, WinBUGS code, R code, and Netica files used in the examples.

A practical approach to using regression and computation to solve real-world problems of estimation, prediction, and causal inference.

Now in its third edition, this classic book is widely considered the leading text on Bayesian methods, lauded for its accessible, practical approach to analyzing data and solving research problems. Bayesian Data Analysis, Third Edition continues to take an applied approach to analysis using up-to-date Bayesian methods. The authors—all leaders in the statistics community—introduce basic concepts from a data-analytic perspective before presenting advanced methods. Throughout the text, numerous worked examples drawn from real applications and research emphasize the use of Bayesian inference in practice. New to the Third Edition Four new chapters on nonparametric modeling Coverage of weakly informative priors and boundary-avoiding priors Updated discussion of cross-validation and predictive information criteria Improved convergence monitoring and effective sample size calculations for iterative simulation Presentations of Hamiltonian Monte Carlo, variational Bayes, and expectation propagation New and revised software code The book can be used in three different ways. For undergraduate students, it introduces Bayesian inference starting from first principles. For graduate students, the text presents effective current approaches to Bayesian modeling and computation in statistics and related fields. For researchers, it provides an assortment of Bayesian methods in applied statistics. Additional materials, including data sets used in the examples, solutions to selected exercises, and software instructions, are available on the book's web page.

Regression and Other Stories

Causal Analysis in Population Studies

Bayesian Hierarchical Models

Generalized Latent Variable Modeling

Multilevel, Longitudinal, and Structural Equation Models

Most textbooks on regression focus on theory and the simplest of examples. Real statistical problems, however, are complex and subtle. This is not a book about the theory of regression. It is about using regression to solve real problems of comparison, estimation, prediction, and causal inference. Unlike other books, it focuses on practical issues such as sample size and missing data and a wide range of goals and techniques. It jumps right in to methods and computer code you can use immediately. Real examples, real stories from the authors' experience demonstrate what regression can do and its limitations, with practical advice for understanding assumptions and implementing methods for experiments and observational studies. They make a smooth transition to logistic regression and GLM. The emphasis is on

computation in R and Stan rather than derivations, with code available online. Graphics and presentation aid understanding of the models and model fitting.

Bayesian nonparametrics works - theoretically, computationally. The theory provides highly flexible models whose complexity grows appropriately with the amount of data. Computational issues, though challenging, are no longer intractable. All that is needed is an entry point: this intelligent book is the perfect guide to what can seem a forbidding landscape. Tutorial chapters by Ghosal, Lijoi and Prünster, Teh and Jordan, and Dunson advance from theory, to basic models and hierarchical modeling, to applications and implementation, particularly in computer science and biostatistics. These are complemented by companion chapters by the editors and Griffin and Quintana, providing additional models, examining computational issues, identifying future growth areas, and giving links to related topics. This coherent text gives ready access both to underlying principles and to state-of-the-art practice. Specific examples are drawn from information retrieval, NLP, machine vision, computational biology, biostatistics, and bioinformatics.

Bayesian methods draw upon previous research findings and combine them with sample data to analyse problems and modify existing hypotheses. The calculations are often extremely complex, with many only now possible due to recent advances in computing technology. Bayesian methods have as a result gained wider acceptance, and are applied in many scientific disciplines, including applied statistics, public health research, medical science, the social sciences and economics. Bayesian Statistical Modelling presents an accessible overview of modelling applications from a Bayesian perspective. * Provides an integrated presentation of theory, examples and computer algorithms * Examines model fitting in practice using Bayesian principles * Features a comprehensive range of methodologies and modelling techniques * Covers recent innovations in bayesian modelling, including Markov Chain Monte Carlo methods * Includes extensive applications to health and social sciences * Features a comprehensive collection of nearly 200 worked examples * Data examples and computer code in WinBUGS are available via ftp Whilst providing a general overview of Bayesian modelling, the author places emphasis on the principles of prior selection, model identification and interpretation of findings, in a range of modelling innovations, focussing on their implementation with real data, with advice as to appropriate computing choices and strategies. Researchers in applied statistics, medical science, public health and the social sciences will benefit greatly from the examples and applications featured. The book will also appeal to graduate students of applied statistics, data analysis and Bayesian methods, and will provide a good reference source for both researchers and students.

This book brings together a collection of articles on statistical methods relating to missing data analysis, including multiple imputation, propensity scores, instrumental variables, and Bayesian inference. Covering new research topics and real-world examples which do not feature in many standard texts. The book is dedicated to Professor Don Rubin (Harvard). Don Rubin has made fundamental contributions to the study of missing data. Key features of the book include: Comprehensive coverage of an imporant area for both research and applications. Adopts a pragmatic approach to describing a wide range of intermediate and advanced statistical techniques. Covers key topics such as multiple imputation, propensity scores, instrumental variables and Bayesian inference. Includes a number of applications from the social and health sciences. Edited and authored by highly respected researchers in the area.

Statistical Rethinking

A Bayesian Course with Examples in R and Stan

Methods in Social Epidemiology

Causal Inference

A Student⊡s Guide to Bayesian Statistics

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 completeness of coverage.

Since the early 2000s, there has been increasing interest within the pharmaceutical industry in the application of Bayesian methods at various stages of the research, development, manufacturing, and health economic evaluation of new health care interventions. In 2010, the first Applied Bayesian Biostatistics conference was held, with the primary objective to stimulate the practical implementation of Bayesian statistics, and to promote the added-value for accelerating the discovery and the delivery of new cures to patients. This book is a synthesis of the conferences and debates, providing an overview of Bayesian methods applied to nearly all stages of research and development, from early discovery to portfolio management. It highlights the value associated with sharing a vision with the regulatory authorities, academia, and pharmaceutical industry, with a view to setting up a common strategy for the appropriate use of Bayesian statistics for the benefit of patients. The book covers: Theory, methods, applications, and computing Bayesian biostatistics for clinical innovative designs Adding value with Real World Evidence Opportunities for rare, orphan diseases, and pediatric development Applied Bayesian biostatistics in manufacturing Decision making and Portfolio management Regulatory perspective and public health policies Statisticians and data scientists involved in the research, development, and approval of new cures will be inspired by the possible applications of Bayesian methods covered in the book. The methods, applications, and computational guidance will enable the reader to apply Bayesian methods in their own pharmaceutical research. Emmanuel Lesaffre is Professor of Biostatistics at KU Leuven, Belgium. Gianluca Baio is Professor of Statistics and Health Economics at University College London, UK. Bruno Boulanger is Chief Scientific Officer at PharmaLex, Belgium.

Bayesian variable selection has experienced substantial developments over the past 30 years with the proliferation of large data sets. Identifying relevant variables to include in a model allows simpler interpretation, avoids overfitting and multicollinearity, and can provide insights into the mechanisms underlying an observed phenomenon. Variable selection is especially important when the number of potential predictors is substantially larger than the sample size and sparsity can reasonably be assumed. The Handbook of Bayesian Variable Selection provides a comprehensive review of theoretical, methodological and computational aspects of Bayesian methods for variable selection. The topics covered include spike-and-slab priors, continuous shrinkage priors, Bayes factors, Bayesian model averaging, partitioning methods, as well as variable selection in decision trees and edge selection in graphical models. The handbook targets graduate students and established researchers who seek to understand the latest developments in the field. It also provides a valuable reference for all interested in applying existing methods and/or pursuing methodological extensions. Features: • Provides a comprehensive review of methods and applications of Bayesian variable selection. • Divided into four parts: Spike-and-Slab Priors; Continuous Shrinkage Priors; Extensions to various Modeling; Other Approaches to Bayesian Variable Selection. • Covers theoretical and methodological aspects, as well as worked out examples with R code provided in the online supplement. • Includes contributions by

experts in the field.

Fooled by Randomness is a standalone book in Nassim Nicholas Taleb's landmark Incerto series, an investigation of opacity, luck, uncertainty, probability, human error, risk, and decision-making in a world we don't understand. The other books in the series are The Black Swan, Antifragile, Skin in the Game, and The Bed of Procrustes. Fooled by Randomness is the word-of-mouth sensation that will change the way you think about business and the world. Nassim Nicholas Taleb– veteran trader, renowned risk expert, polymathic scholar, erudite raconteur, and New York Times bestselling author of The Black Swan– has written a modern classic that turns on its head what we believe about luck and skill. This book is about luck– or more precisely, about how we perceive and deal with luck in life and business. Set against the backdrop of the most conspicuous forum in which luck is mistaken for skill– the world of trading– Fooled by Randomness provides captivating insight into one of the least understood factors in all our lives. Writing in an entertaining narrative style, the author tackles major intellectual issues related to the underestimation of the influence of happenstance on our lives. The book is populated with an array of characters, some of whom have grasped, in their own way, the significance of chance: the baseball legend Yogi Berra; the philosopher of knowledge Karl Popper; the ancient world's wisest man, Solon; the modern financier George Soros; and the Greek voyager Odysseus. We also meet the fictional Nero, who seems to understand the role of randomness in his professional life but falls victim to his own superstitious foolishness. However, the most recognizable character of all remains unnamed– the lucky fool who happens to be in the right place at the right time– he embodies the "survival of the least fit." Such individuals attract devoted followers who believe in their guru's insights and methods. But no one can replicate what is obtained by chance. Are we capable of distinguishing the fortunate charlatan from the genuine visionary? Must we always try to uncover nonexistent messages in random events? It may be impossible to guard ourselves against the vagaries of the goddess Fortuna, but after reading Fooled by Randomness we can be a little better prepared. Named by Fortune One of the Smartest Books of All Time A Financial Times Best Business Book of the Year

Statistics and Causality

A Bag of Tricks

With R

Teaching Statistics

Causal Inference in Statistics

Did mandatory busing programs in the 1970s increase the school achievement of disadvantaged minority youth? Does obtaining a college degree increase an individual's labor market earnings? Did the use of the butterfly ballot in some Florida counties in the 2000 presidential election cost Al Gore votes? If so, was the number of miscast votes sufficiently large to have altered the election outcome? At their core, these types of questions are simple cause-and-effect questions. Simple cause-and-effect questions are the motivation for much empirical work in the social sciences. This book presents a model and set of methods for causal effect estimation that social scientists can use to address causal questions such as these. The essential features of the counterfactual model of causality for observational data analysis are presented with examples from sociology, political science, and economics.

A concise and self-contained introduction to causal inference, increasingly important in data science and machine learning. The mathematization of causality is a relatively recent development, and has become increasingly important in data science and machine learning. This book offers a self-contained and concise introduction to causal models and how to learn them from data. After explaining the need for causal models and discussing some of the principles underlying causal inference, the book teaches readers how to use causal models: how to compute intervention distributions, how to infer causal models from observational and interventional data, and how causal ideas could be exploited for classical machine learning problems. All of these topics are discussed first in terms of two variables and then in the more general multivariate case. The bivariate case turns out to be a particularly hard problem for causal learning because there are no conditional independences as used by classical methods for solving multivariate cases. The authors consider analyzing statistical asymmetries between cause and effect to be highly instructive, and they report on their decade of intensive research into this problem. The book is accessible to readers with a background in machine learning or statistics, and can be used in graduate courses or as a reference for researchers. The text includes code snippets that can be copied and pasted, exercises, and an appendix with a summary of the most important technical concepts.

The past decade has seen a dramatic increase in the use of Bayesian methods in marketing due, in part, to computational and modelling breakthroughs, making its implementation ideal for many marketing problems. Bayesian analyses can now be conducted over a wide range of marketing problems, from new product introduction to pricing, and with a wide variety of different data sources. Bayesian Statistics and Marketing describes the basic advantages of the Bayesian approach, detailing the nature of the computational revolution. Examples contained include household and consumer panel data on product purchases and survey data, demand models based on micro-economic theory and random effect models used to pool data among respondents. The book also discusses the theory and practical use of MCMC methods. Written by the leading experts in the field, this unique book: Presents a unified

treatment of Bayesian methods in marketing, with common notation and algorithms for estimating the models. Provides a self-contained introduction to Bayesian methods. Includes case studies drawn from the authors' recent research to illustrate how Bayesian methods can be extended to apply to many important marketing problems. Is accompanied by an R package, bayesm, which implements all of the models and methods in the book and includes many datasets. In addition the book's website hosts datasets and R code for the case studies. Bayesian Statistics and Marketing provides a platform for researchers in marketing to analyse their data with state-of-the-art methods and develop new models of consumer behaviour. It provides a unified reference for cutting-edge marketing researchers, as well as an invaluable guide to this growing area for both graduate students and professors, alike.
Bayesian Nonparametrics
Bayesian Psychometric Modeling
Bayesian Data Analysis, Third Edition
Handbook of Bayesian Variable Selection
Data Analysis Using Regression and Multilevel/Hierarchical Models