

Statistical Methods – Spring Term 2018

Literature:

AA part

G.Casella, E.I.George (1992) “Explaining the Gibbs Sampler”, The American Statistician, vol. 46, No. 3, pp. 167-174.

A.F.M. Smith and G.O. Roberts (1993) “Bayesian Computation via the Gibbs Sampler and related Markov Chain Monte Carlo Methods”, Journal of the Royal Statistical Society, Series B (Methodological), vol. 55, no 1, pp 3-23.

Christian P. Robert and G.Casella ”Introducing Monte Carlo Methods with R”, 2010, Springer.

HN part

Available on the Mondo homepage of the course (HN directory)

EFF part

Berger, M. P., & Wong, W. K. (2009). *An introduction to optimal designs for social and biomedical research*. John Wiley & Sons, 2009.

It is available as a free ebook via Stockholm university library.