Data Analysis: A Bayesian Tutorial (2nd Revised edition)

By Devinderjit Sivia, John Skilling

Oxford University Press. Paperback. Book Condition: new. BRAND NEW, Data Analysis: A Bayesian Tutorial (2nd Revised edition), Devinderjit Sivia, John Skilling, Statistics lectures have been a source of much bewilderment and frustration for generations of students. This book attempts to remedy the situation by expounding a logical and unified approach to the whole subject of data analysis. This text is intended as a tutorial guide for senior undergraduates and research students in science and engineering. After explaining the basic principles of Bayesian probability theory, their use is illustrated with a variety of examples ranging from elementary parameter estimation to image processing. Other topics covered include reliability analysis, multivariate optimization, least-squares and maximum likelihood, error-propagation, hypothesis testing, maximum entropy and experimental design. The Second Edition of this successful tutorial book contains a new chapter on extensions to the ubiquitous least-squares procedure, allowing for the straightforward handling of outliers and unknown correlated noise, and a cutting-edge contribution from John Skilling on a novel numerical technique for Bayesian computation called 'nested sampling'. Features * An easy to read tutorial introduction to data anlaysis. * Concise, being one of the slimmest books in the field! * Self-contained--assumes little or no previous statistical training. *...

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Reviews

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