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### Bayesian Computation with R (Use R!) 2, Albert, Jim ...

contained book on Bayesian thinking or using R, it hopefully provides a useful entry into Bayesian methods and computation. The second edition contains several new topics, including the use of mix-tures of conjugate priors (Section 3.5), the use of the SIR algorithm to explore

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Title: Bayesian Computation with R Author(s): Jim Albert Publisher/Date: Springer/2009 Statistics level: High Programming level: Low Overall recommendation: Recommended Bayesian Computation with R focuses primarily on providing the reader with a basic understanding of Bayesian thinking and the relevant analytic tools included in R.

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Algorithms written in R are used to develop Bayesian tests and assess Bayesian models by use of the posterior predictive distribution. The use of R to interface with WinBUGS, a popular MCMC computing language, is described with several illustrative examples.

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This is the central computation issue for Bayesian data analysis. It really depends on the data and distributions involved. For simple cases where everything can be expressed in closed form (e.g., with conjugate priors), you can use Bayes's theorem directly. The most popular family of techniques for more complex cases is Markov chain Monte Carlo.

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