

Bibliography for Bayesian statistics and MCMC

Bayesian statistics

- The Bayesian Choice, Springer
- Bayesian Data Analysis,
(<http://www.stat.columbia.edu/gelman/book/>)
- Bayesian Essentials with R, Springer
- A First Course in Bayesian Statistical Methods, Springer

Monte Carlo, MCMC

- Monte Carlo Statistical Methods, Springer
- Introduction to Monte Carlo Methods with R, Springer
- Handbook of Markov Chain Monte Carlo, Chapman & Hall
- Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference, Chapman & Hall