

Jon Wakefield “Bayesian and Frequentist Regression Methods”

Estimating equations, sandwich estimators, Bayesian inference, MCMC and longitudinal models, all in one book. This text is truly unique both for its broad coverage and its pragmatic approach to inference. Wakefield rejects the usual Bayesian-Frequentist divide and instead shows how good data analysis embraces the best of both worlds. To quote the author: “Each of the frequentist and Bayesian approaches have their merits and can often be used in tandem ...” Thorough and clear, this book is a wonderful resource for students and researchers who want a complete and practical understanding of modern regression methods.

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