

# Jon Wakefield “Bayesian and Frequentist Regression Methods”

Arguably the most important development of the statistical discipline over the last 40 years has been its progressive de-compartmentalisation. In the 1970s, generalized linear models unified a wide range of statistical methods for analysing independently replicated data. In the 1980s, generalized linear mixed models did much the same for dependent data of various kinds, including spatial, longitudinal and genetic settings. Jon Wakefield's impressive new book takes this process a stage further by recognising that modern computational developments have made models outside the generalized linear class equally accessible, and by taking a refreshingly pragmatic view of different approaches to inference. The book delivers much more than its title suggests - it could very easily be used as the core-text for a year-long masters course in statistical modelling and inference.

Peter J Diggle, 31 October 2013