

**Review of “Bayesian and Frequentist Regression
Methods” by Ray Carroll, Distinguished Professor,
Texas A&M University**

This book is a gem. It is a unique modern regression book, because it includes both Frequentist and Bayesian methods for many of the data types encountered in modern regression analysis, generally put one after the other, so that readers can learn about and compare the two approaches immediately. Topics go through and beyond nonlinear mixed models. All the methods are motivated by interesting data sets, and there are many other data sets available from the authors web site. There is both R and WinBUGS code for everything. The writing is unusually clear: philosophically, about the practical problems, about the development of the methods and in the data analysis, and it also has a strong series of exercises. It serves especially well as a textbook, but can also be used as a methods reference book.