Subject Index

adaptive MCMC, 308 adding parameters to a model, 185–186 adequate summary, 217, 232 adolescent smoking survey, 148-150AECM algorithm, 324, 348 airline fatalities, 59, 82 Akaike information criterion (AIC), 172, 177 discussion, 182 educational testing example, 179 Alcoholics Anonymous survey, 213–214 aliasing, 89, 521, 524, 533 all-at-once Gibbs sampler for hierarchical regression, 393 alternating conditional sampling, see Gibbs sampler analysis of variance (Anova), 114, 395– 398, 402, 403 finite-population and superpopulation models, 396-397 fixed and random effects, 396-397 for hierarchical logistic regression, 423 internet example, 398 notation, 395 ancillary test statistic, 151 approximate Bayesian computation (ABC), 344approximate inference, 263 approximations based on posterior modes, 311 - 330asymptotic theorems, 87-88, 206, 215-216, 232 counterexamples, 89-91proofs, 585–588 Australia, adolescent smoking survey in, 148-150, 162, 211-212 auxiliary variables for computation, 297-299, 309 basis functions, 487-499 Gaussian, 487 multivariate, 495–498 selection and shrinkage, 490-494 splines. 488-490 Bayes factor, 182-184, 193 Bayes' rule, 6, 20

discrete examples, 8–11, 245

original example, 30 Bayesian data analysis, three steps of, 3 Bayesian filtering and smoothing, 516 Behrens-Fisher problem, 80 belief functions, 98 Bernoulli distribution, 584 Bernoulli trials, 29, 147 beta distribution, 30, 34, 60, 578, 582 beta-binomial distribution, 578, 584 as overdispersed alternative to binomial, 438 beta-blockers, example of meta-analysis, 124 - 128betting and probability, 13-16 bias, 94, 99 compared to miscalibration, 128 difficulties with the notion, 94 prediction vs. estimation, 94, 401 'biased-coin' design, 235 BIC ('Bayesian' information criterion), 175bicycle traffic, 81, 136 binned residual plots, 157–158 binomial distribution, 578, 583 binomial model, 29, 37, 80 posterior predictive check, 147-148 bioassay experiment, 74–79, 82 normal approximation, 86 birthdays, example of Gaussian process modeling, 505-510 births, proportion girls, 37–39 blockwise Gibbs sampler for hierarchical regression, 392 bootstrap, 96 Box-Cox transformation, 188–191, 194– 195bridge sampling, 347, 348 Bugs, see software burn-in for MCMC, why we prefer the term warm-up, 282 business school grades, hierarchical multivariate regression, 391–392 calibration, 128 calibration of probability estimates, 16-19cancer maps, 47–51

capture-recapture sampling, 233

Cauchy model, 59, 437 causal inference, 4, 214, 223-224 instrumental variables, 224 observational studies, 220 incumbency example, 358-364 principal stratification, 223–224 randomized experiments, 214, 231 using regression models, 365 cavity distribution in expectation propagation, 339 censored data, 61, 224-228 Census, 422, 466 record linkage, 16-19 central composite design integration (CCD), 344 chess competition, example of paired comparisons, 427 χ^2 distribution, 576, 581 Chinese restaurant process, 550 Chloride example, 489, 492, 494 Cholesky factor (matrix square root), 356, 580classical methods confidence intervals, 92, 95 frequency evaluations, 91 hypothesis testing, 145, 150 maximum likelihood, 93 multiple comparisons, 96 nonparametric inference, 96 normal-theory inference, 83 point estimation, 85, 91 standard errors, 85 unbiased estimates, 94 Wilcoxon rank test, 97 cluster sampling, 210-212, 232 coarse data, 230 cockroach allergen data, 472 coefficient of variation (CV), 6 coherence, 13 coin tossing, 12, 26 collinearity, 365 colochos, xiv complementary log-log link, 407 complete data, 199 complete-data likelihood, 200 completely randomized experiments, 214-216computation, see posterior simulation computer programs, see software conditional maximization, see posterior modes conditional posterior distribution, 122, 325confidence intervals, 3, 92, 95 conjugacy, see prior distribution conjugate gradient optimization, 313

consistency, 88, 91 contingency tables, 428-431 with missing data, 462 continuous models for discrete data, 458 contour plots, 76, 111, 112 and normal approximation, 85 control variable, 353 convergence of iterative simulation, 281-286covariance matrix, 20, 71 for a Gaussian process, 501 for a sum of Gaussian processes, 506 inverse-Wishart distribution, 72-74, 390, 576, 582 literature on models for, 401 LKJ distribution, 576, 582 scaled inverse-Wishart model, 74, 390 Wishart distribution, 576, 582 covariates, see regression models, explanatory variables cow feed experiment, 217–218, 379 cross-validation, 175-177 discussion, 182 educational testing example, 179 crude estimation, 76, 263 bioassay example, 76 educational testing example, 114 rat tumor example, 103 schizophrenia example, 523, 526 Slovenia survey, 463 curse of dimensionality, 495 CV, coefficient of variation, 6 data augmentation, 293 data collection, 197-236 censored and truncated data, 224-228experiments, 214-220 formal models, 199-202 ignorability, 202-205 observational studies, 220-224 randomization, 218-220 sample surveys, 205-214 data reduction, 85 de Finetti's theorem, 105, 134 debugging, 270-271 comparing inferences from several models, 482 EM algorithm, 321 in Stan and R, 605-606 decision analysis, 12, 26, 99, 237-258 and Bayesian inference, 237-239 medical screening example, 245-246 personal and institutional perspectives, 256

radon example, 246-256 survey incentives example, 239–244 utility, 238, 245, 248, 256 decision trees, 238, 245, 252 delta method, 99 density regression, 568-571 dependent Dirichlet process (DDP), 562-564, 572 derivatives, computation of, 313 design of surveys, experiments, and observational studies, 197-236 designs that 'cheat', 219 deviance, 192 deviance information criterion (DIC), 172-173, 177, 192 discussion, 182 educational testing example, 179 differences between data and population, 207, 221, 223, 237, 422 differential equation model in toxicology, 477 - 485dilution assay, example of a nonlinear model, 471-476, 485 dimensionality, curse of, 495 Dirichlet distribution, 69, 578, 583 Dirichlet process, 545–574 Dirichlet process mixtures, 549–557 discrepancy measure, 145 discrete data adapting continuous models, 458 latent-data formulation, 408 logistic regression, 406 multinomial models, 423-428 Poisson regression, 406 probit regression, 406 discrete probability updating, 9, 245 dispersion parameter for generalized linear models, 405 distinct parameters and ignorability, 202 distribution, 575-584 Bernoulli, 584 beta, 30, 34, 60, 578, 582 beta-binomial, 60, 578, 584 binomial, 578, 583 Cauchy, 98 χ^2 , 576, 581 Dirichlet, 69, 578, 583 double exponential, 368, 493, 576 exponential, 576, 581 gamma, 45, 576, 581 Gaussian, see normal distribution inverse- χ^2 , 576, 581 inverse-gamma, 43, 576, 581 inverse-Wishart, 72, 576, 582 Laplace, 368, 493, 576 LKJ correlation, 576, 582

log-logistic, 578 logistic, 578 lognormal, 576, 580 long-tailed, 435 multinomial, 578, 584 multivariate normal, 79, 576, 580 marginals and conditionals, 580 multivariate t, 319, 578 negative binomial, 44, 132, 578, 584 normal, 575, 576 normal-inverse- χ^2 , 67, 82 Pareto, 493 Poisson, 578, 583 scaled inverse- χ^2 , 43, 65, 576, 581 t, 66, 578, 582 uniform, 575, 576 Weibull, 576, 581 Wishart, 576, 582 divorce rates, 105, 135 dog metabolism example, 380 dose-response relation, 74 double exponential distribution, 368, 493, 576 $E_{old}, 320$ ECM and ECME algorithms, 323, 348 educational testing experiments, see SAT coaching experiments effective number of parameters, 169-182 educational testing example, 179 effective number of simulation draws, 286-288efficiency, 91 eight schools, see SAT coaching experiments elections forecasting presidential elections, 165-166, 171-172, 383-388 incumbency in U.S. Congress, 358-364polling in Slovenia, 463–466 polling in U.S., 422-423, 456-462 probability of a tie, 27 EM algorithm, 320-325 AECM algorithm, 324 as special case of variational infer-

probability of a tie, 27 I algorithm, 320–325 AECM algorithm, 324 as special case of variational inference, 337 debugging, 321 ECM and ECME algorithms, 323, 348 for missing-data models, 452 parameter expansion, 325, 348 SEM and SECM algorithms, 324– 325

empirical Bayes, why we prefer to avoid the term, 104

environmental health allergen measurements, 472 perchloroethylene, 477 radon, 246 EP, see expectation propagation estimands, 4, 24, 267 exchangeable models, 5, 26, 104–108, 230 and explanatory variables, 5 and ignorability, 230 no conflict with robustness, 436 objections to, 107, 126 universal applicability of, 107 expectation propagation, 338-343 cavity distribution, 339 extensions, 343 logistic regression example, 340-343 moment matching, 339 picture of, 342 tilted distribution, 339 experiments, 214-220 completely randomized, 214-216 definition, 214 distinguished from observational studies, 220 Latin square, 216 randomization, 218-220 randomized block, 216 sequential, 217, 235 explanatory variables, see regression models exponential distribution, 576, 581 exponential families, 36, 338 exponential model, 46, 61 external validation, 142, 167 record linkage example, 17 toxicology example, 484 factorial analysis, internet example, 397-398 Federalist papers, 447 finite-population inference, 200-203, 205-209, 212, 214-216, 232 in Anova, 396-397 Fisher information, 88 fixed effects, 383 and finite-population models in Anova, 397 football point spreads, 13-16, 26, 27 forecasting presidential elections, 142, 383-388 hierarchical model, 386 problems with ordinary linear regression, 385 frequency evaluations, 91-92, 98 frequentist perspective, 91

functional data analysis, 512-513

gamma distribution, 45, 576, 581 Gaussian distribution, see normal distribution Gaussian processes, 501–517 birthdays example, 505-510 golf putting, 517 latent, 510-512 logistic, 513-515 gay marriage data, 499 generalized linear models, 405-434 computation, 409-412 hierarchical, 409 hierarchical logistic regression, 422-423hierarchical Poisson regression, 420-422overdispersion, 407, 431, 433 prior distribution, 409 simple logistic regression example, 74 - 78genetics, 8, 183 simple example of Bayesian inference, 8-9, 27 geometric mean (GM), 6 geometric standard deviation (GSD), 6 Gibbs sampler, 276-278, 280-281, 291 all-at-once for hierarchical regression, 393 assessing convergence, 281-286 blockwise for hierarchical regression, 392 efficiency, 293-295 examples, 289, 440, 465, 528 hierarchical linear models, 288-290, 392-394, 396 parameter expansion for hierarchical regression, 393, 396 picture of, 277 programming in R, 596-606 special case of Metropolis-Hastings algorithm, 281 girl births, proportion of, 37–39 global mode, why it is not special, 311 GM (geometric mean), 6 golf putting Gaussian process, 517 nonlinear model for, 486, 499 goodness-of-fit testing, see model checking graphical models, 133 graphics examples of use in model checking, 143, 144, 154-158 jittering, 14, 15, 27 posterior predictive checks, 153-159 grid approximation, 76-77, 263

GSD (geometric standard deviation), 6 Hamiltonian (hybrid) Monte Carlo, 300-307, 601-605 hierarchical model example, 305-307, 601 - 605leapfrog algorithm, 301 mass matrix, 301 momentum distribution, 301 no U-turn sampler, 304 programming in R, 601-605 tuning, 303 heteroscedasticity in linear regression, 369-376 parametric model for, 372 hierarchical Dirichlet process (HDP), 564-566 hierarchical linear regression, 381-404 computation, 392-394, 396 interpretation as a single linear regression, 389 hierarchical logistic regression, 422-423 hierarchical models, 5, 101-137, 381-404 analysis of variance (Anova), 395 binomial, 109-113, 136 bivariate normal, 209-210 business school grades, 391-392 cluster sampling, 210-212 computation, 108-113 forecasting elections, 383-388 logistic regression, 422–423 many batches of random effects election forecasting example, 386 polling example, 422-423 meta-analysis, 124-128, 423-425 multivariate, 390-392, 423-425, 456-462no unique way to set up, 389 normal, 113-128, 288-290, 326-330 NYPD stops, 420-422 pharmacokinetics example, 480-481 Poisson, 137, 420-422 pre-election polling, 209-210 prediction, 108, 118 prior distribution, see hyperprior distribution radon, 246-256 rat tumor example, 109-113 SAT coaching, 119–124 schizophrenia example, 524-533 stratified sampling, 209-210 survey incentives, 239-244 hierarchical Poisson regression, 420-422 hierarchical regression, 381-404 prediction, 387 highest posterior density interval, 33

HMC, see Hamiltonian Monte Carlo horseshoe prior distribution for regression coefficients, 378 hybrid Monte Carlo, see Hamiltonian Monte Carlo hyperparameter, 35, 101, 105 hyperprior distribution, 107–108 informative, 480–481 noninformative, 108, 110, 111, 115, 117, 135, 424, 526 hypothesis testing, 145, 150 identifiability, 365 ignorability, 202-205, 230, 450 and exchangeability, 230 incumbency example, 359 strong, 203 ignorable and known designs, 203 ignorable and known designs given covariates, 203 ignorable and unknown designs, 204 iid (independent and identically distributed), 5 ill-posed systems differential equation model in toxicology, 477-485 mixture of exponentials, 486 importance ratio, 264 importance resampling (sampling- importance resampling, SIR), 266, 271, 273, 319 examples, 441, 442 why you should sample without replacement, 266 importance sampling, 265, 271 bridge sampling, 347, 348 for marginal posterior densities, 440 path sampling, 347–348 unreliability of, 265 improper posterior distribution, see posterior distribution improper prior distribution, see prior distribution imputation, see multiple imputation inclusion indicator, 200, 449 incumbency advantage, 358-364 two variance parameters, 374 indicator variables, 366 for mixture models, 519 inference discrete examples, 8–11 one of the three steps of Bayesian data analysis, 3 inference, finite-population and superpopulation, 201-202, 212, 214 completely randomized experiments, 215-216, 232

in Anova, 396-397 pre-election polling, 208–209 simple random sampling, 205–206 information criteria, 169-182 information matrix, 84, 88 informative prior distribution alternative to selecting regression variables, 367-369 spell checking example, 10 toxicology example, 480 institutional decision analysis, 256 instrumental variables, 224 integrated nested Laplace approximation (INLA), 343 intention-to-treat effect. 224 interactions in basis-function models, 497 in Gaussian processes, 504, 511 in loglinear models, 429 in regression models, 242, 367 internet connect times, 397-398 intraclass correlation, 382 inverse probability, 56 inverse- χ^2 distribution, 576, 581 inverse-gamma distribution, 43, 576, 581 inverse-Wishart distribution, 72, 576, 582 iterative proportional fitting (IPF), 430-431iterative simulation, see Markov chain Monte Carlo, 293-310 iterative weighted least squares (EM for robust regression), 444 jackknife, 96 Jacobian, 22 Jeffreys' rule for noninformative prior distributions, 52-53, 57, 59 jittering, 14, 15, 27 joint posterior distribution, 63 Kullback-Leibler divergence, 88, 331-336, 585 - 587connection to deviance, 192 label switching in mixture models, 533 Laplace distribution, 368, 493, 576 Laplace's method for numerical integration, 318, 348 large-sample inference, 83–92 lasso (regularized regression), 368–369, 379latent continuous models for discrete data, 408 latent-variable regression, 515 Latin square experiment, 216–217 LD50, 77-78

leapfrog algorithm for Hamiltonian Monte Carlo, 301 leave-one-out cross-validation, 175-177 discussion, 182 educational testing example, 179 life expectancy, quality-adjusted, 245 likelihood, 7–10 complete-data, 200 observed-data, 201 likelihood principle, 8, 26 misplaced appeal to, 198 linear regression, 353-380, see also regression models t errors, 444-445 analysis of residuals, 361 classical, 354 conjugate prior distribution, 376-378 as augmented data, 377 correlated errors, 369-376 errors in x and y, 379, 380 heteroscedasticity, 369-376 parametric model for, 372 hierarchical, 381-404 interpretation as a single linear regression, 389 incumbency example, 358-364 known covariance matrix, 370 model checking, 361 posterior simulation, 356 prediction, 357, 364 with correlations, 371 residuals, 358, 362 robust, 444-445 several variance parameters, 369-376 weighted, 372 link function, 405, 407 LKJ correlation distribution, 576, 582 location and scale parameters, 54 log densities, 261 log-logistic distribution, 578 logistic distribution, 578 logistic regression, 74-78, 406 for multinomial data, 423 hierarchical, 422-423 latent-data interpretation, 408 logit (logistic, log-odds) transformation, 22, 125 loglinear models, 428-431 prior distributions, 429 lognormal distribution, 576, 580 longitudinal data survey of adolescent smoking, 211-212maps

artifacts in, 47-51, 57 cancer rates, 47-51 for model checking, 143 MAR (missing at random), 202, 450 a more reasonable assumption than MCAR, 450 marginal and conditional means and variances, 21 marginal posterior distribution, 63, 110, 111, 122, 261 approximation, 325-326 computation for the educational testing example, 594–595 computation using importance sampling, 440 EM algorithm, 320-325 Markov chain, 275 Markov chain Monte Carlo (MCMC), 275-310 adaptive algorithms, 297 assessing convergence, 281-286 between/within variances, 283 simple example, 285 auxiliary variables, 297-299, 309 burn-in, why we prefer the term warmup, 282 data augmentation, 293effective number of simulation draws, 286 - 288efficiency, 280, 293-296 Gibbs sampler, 276-278, 280-281, 291assessing convergence, 281–286 efficiency, 293-295 examples, 277, 289, 392, 440, 465, 528picture of, 277 programming in R, 596–606 Hamiltonian (hybrid) Monte Carlo, 300-307.309 hierarchical model example, 305-307leapfrog algorithm, 301 mass matrix. 301 momentum distribution, 301 no U-turn sampler, 304 tuning, 303 inference, 281-286 Metropolis algorithm, 278–280, 291 efficient jumping rules, 295-297 examples, 278, 290 generalizations, 293–300 picture of, 276 programming in R, 598-599 relation to optimization, 279

Metropolis-Hastings algorithm, 279, 291generalizations, 293–300 multiple sequences, 282 output analysis, 281-288 overdispersed starting points, 283 parallel tempering, 299–300 perfect simulation, 309 regeneration, 309 reversible jump sampling, 297-299, 309 simulated tempering, 309 slice sampling, 297, 309 thinning, 282 trans-dimensional, 297-299, 309 warm-up, 282 matrix and vector notation, 4 maximum entropy, 57 maximum likelihood, 93 MCAR (missing completely at random), 450measurement error models hierarchical, 133 linear regression with errors in x and $y, \, 380$ nonlinear, 471-476 medical screening, example of decision analysis, 245-246 meta-analysis, 133, 137 beta-blockers study, 124–128, 423– 425bivariate model, 423-425 goals of, 125 survey incentives study, 239-242 Metropolis algorithm, 278-280, 291 efficient jumping rules, 295–297 examples, 278, 290 generalizations, 293-300 picture of, 276 programming in R, 598–599 relation to optimization, 279 Metropolis-Hastings algorithm, 279, 291 generalizations, 293-300 minimal analysis, 217 missing at random (MAR), 202, 450 a more reasonable assumption than MCAR, 450 a slightly misleading phrase, 202 missing completely at random (MCAR), 450missing data, 449-467 and EM algorithm, 452, 454 intentional, 198 monotone pattern, 453, 455, 459-462multinomial model, 462

multivariate normal model, 454–456 multivariate t model, 456 notation, 199, 449-452 paradigm for data collection, 199 Slovenia survey, 463–466 unintentional, 198, 204, 449 mixed-effects model, 382 mixture models, 17, 20, 105, 135, 519-543computation, 523–524 continuous, 520 de Finetti's theorem and, 105 Dirichlet process, 549-557 discrete, 519 exponential distributions, 486 hierarchical, 525 label switching, 533 model checking, 531, 532 prediction, 530 schizophrenia example, 524-533 mixture of exponentials, as example of an ill-posed system, 478, 486 model, see also hierarchical models, regression models, etc. beta-binomial, 438 binomial, 29, 37, 80, 147 Cauchy, 59, 437 Dirichlet process, 545 exponential, 46, 61 lognormal, 188 multinomial, 69, 79, 423-428 multivariate normal, 70 negative binomial, 437, 446 nonlinear, 471-486 normal, 39, 41, 42, 60, 64-69 overdispersed, 437-439 Poisson, 43, 45, 59, 61 Polya urn, 549 robit, 438 robust or nonrobust, 438-439 t, 293, 437, 441-445 underidentified, 89 model averaging, 193, 297 model building, one of the three steps of Bayesian data analysis, 3 model checking, 141–164, 187–195 adolescent smoking example, 148-150election forecasting example, 142, 386 incumbency example, 361 one of the three steps of Bayesian data analysis, 3 power transformation example, 189 pre-election polling, 210 psychology examples, 154-157

residual plots, 158, 476, 484 SAT coaching, 159–161 schizophrenia example, 531, 532 speed of light example, 143, 146 spelling correction example, 11 toxicology example, 483 model comparison, 178-184 model complexity, see effective number of parameters model expansion, 184–192 continuous, 184, 372, 439 schizophrenia example, 531-532 model selection bias induced by, 181 why we reluctantly do it, 178, 183-184.367 moment matching in expectation propagation, 339 momentum distribution for Hamiltonian Monte Carlo, 301 monitoring convergence of iterative simulation, 281–286 monotone missing data pattern, 453, 455, 459 - 462Monte Carlo error, 267, 268, 272 Monte Carlo simulation, 267–310 multilevel models, see hierarchical modelsmultimodal posterior distribution, 299, 319multinomial distribution, 578, 584 multinomial logistic regression, 426 multinomial model, 69, 79 for missing data, 462 multinomial probit model, 432 multinomial regression, 408, 423-428 parameterization as a Poisson regression, 427 multiparameter models, 63-82 multiple comparisons, 96, 134, 150, 186 multiple imputation, 201, 451–454 combining inferences, 453 pre-election polling, 456-462 Slovenia survey, 463–466 multiple modes, 311, 321 multivariate models for nonnormal data, 423-425 hierarchical, 390-392 prior distributions noninformative, 458 multivariate normal distribution, 576, 580 multivariate t distribution, 319, 578 natural parameter for an exponential familv. 36 negative binomial distribution, 44, 132, 578, 584

as overdispersed alternative to Poisson, 437, 446 nested Dirichlet process (NDP), 566-568 neural networks, 485 New York population, 188–191 Newcomb's speed of light experiment, 66, 79 Newton's method for optimization, 312 no interference between units, 200 no U-turn sampler for Hamiltonian Monte Carlo, 304 non-Bayesian methods, 92-97, 100 difficulties for SAT coaching experiments, 119 nonconjugate prior distributions, see prior distribution nonidentified parameters, 89 nonignorable and known designs, 204 nonignorable and unknown designs, 204 noninformative prior distribution, 51-57 binomial model, 37, 53 difficulties, 54 for hyperparameters, 108, 110, 111, 115, 117, 526 in Stan, 594 Jeffreys' rule, 52-53, 57, 59 multivariate normal model, 73 normal model, 64 pivotal quantities, 54, 57 nonlinear models, 471-486 Gaussian processes, 501–517 golf putting, 486, 499 mixture of exponentials, 486 serial dilution assay, 471-476 splines, 487-499 toxicology, 477-485 nonparametric methods, 96 nonparametric models, 501-517, 545-574 nonparametric regression, 487-499 nonrandomized studies, 220 normal approximation, 83-87, 318-319 bioassay experiment, 86 for generalized linear models, 409 lower-dimensional, 85 meta-analysis example, 125 multimodal. 319 normal distribution, 575, 576 normal model, 39, 41, 60, 64-69, see also linear regression and hierarchical models multivariate, 70, 454-462 power-transformed, 188-191, 194-195normalizing factors, 7, 345-349 notation for data collection, 199

notation for observed and missing data, 199, 449, 452 nuisance parameters, 63 numerical integration, 271, 318-319, 345-348 Laplace's method, 318, 348 numerical posterior predictive checks, 143-152NYPD stops example, 420–422 objective assignment of probability distributions football example, 13–16 record linkage example, 16-19 objectivity of Bayesian inference, 13, 24 observational studies, 220-224 difficulties with, 222 distinguished from experiments, 220 incumbency example, 358-364 observed at random, 450 observed data, see missing data observed information, 84 odds ratio, 8, 80, 125 offsets for generalized linear models, 407 chess example, 428 police example, 420 optimization and the Metropolis algorithm, 279ordered logit and probit models, 408, 426 outcome variable, 353 outliers, models for, 435 output analysis for iterative simulation, 281 - 288overdispersed models, 407, 431, 433, 437-439overfitting, 101, 367, 409 p-values, 98, 145, see also model checking Bayesian (posterior predictive), 146 classical. 145 interpretation of, 150 packages, see software paired comparisons with ties, 432 multinomial model for, 427 parallel tempering for MCMC, 299-300 parameter expansion election forecasting example, 393 for Anova computation, 396 for EM algorithm, 325, 348 for hierarchical regression, 393, 396 programming in R, 600–601 parameters, 4 frequentist distinction between parameters and predictions, 94, 401 Pareto distribution, 493

partial pooling, see shrinkage path sampling, 347–348 perchloroethylene, 477 perfect simulation for MCMC, 309 permutation tests, 96 personal (subjective) probability, 13, 256 pharmacokinetics, 480-481 philosophy, references to discussions of, 26pivotal quantities, 54, 57, 66 pivotal quantity, 151 point estimation, 85, 91, 99 Poisson distribution, 578, 583 Poisson model, 43, 59, 61 parameterized in terms of rate and exposure, 45 Poisson regression, 82, 406, 433 for multinomial data, 426 hierarchical, 420–422 police stops, example of hierarchical Poisson regression, 420–422 Polya urn model, 549 pooling, partial, 25, 115 population distribution, 101 posterior distribution, 3, 7, 10 as compromise, 32, 40, 58 improper, 54, 90, 135 joint, 63 marginal, 63 normal approximation, see normal approximation predictive, 7 summaries of, 32 use as prior distribution when new data arrive, 9, 251 posterior intervals, 3, 33, 267 posterior modes, 311-330 approximate conditional posterior density using marginal modes, 325 conditional maximization (stepwise ascent), 312 EM algorithm for marginal posterior modes, 320-325, 348 ECM and ECME algorithms, 323, 456, 526 examples, 322, 329, 444, 465, 526 generalized EM algorithm, 321 marginal posterior density increases at each step, 329 missing data, 452, 454 SEM algorithm, 465 SEM and SECM algorithms, 324-325joint mode, problems with, 350 Newton's method, 312

posterior predictive checks, 143–161, see also model checking graphical, 153-159 numerical, 143–152 posterior predictive distribution, 7 hierarchical models, 108, 118 linear regression, 357 missing data, 202 mixture model, 530 multivariate normal model, 72 normal model, 66 speed of light example, 144 posterior simulation, 22-24, 267-310, see also Markov chain Monte Carlo (MCMC) computation in R and Stan, 589-606 direct, 263-264 grid approximation, 76-77, 263 hierarchical models, 112 how many draws are needed, 267, 268, 272 rejection sampling, 264 simple problems, 78 two-dimensional, 76, 82 using inverse cdf, 23 poststratification, 222, 422-423, 460 potential scale reduction factor, 285 power transformations, 188-191, 194-195 pre-election polling, 69, 79, 233-234, 422-423in Slovenia, 463-466 missing data, 456-466 state-level opinions from national polls, 422 - 423stratified sampling, 207-210 precision (inverse of variance), 40 prediction, see posterior predictive distribution predictive simulation, 28 predictor variables, see regression models, explanatory variables predictors including even if not 'statistically significant', 241-244 selecting, 186 principal stratification, 223-224 prior distribution, 6, 10 boundary-avoiding, 313-318 conjugate, 35-37, 56 binomial model, 34-35, 38 exponential model, 46 generalized linear models, 409 linear regression, 376–378 multinomial model, 69, 429, 462 multivariate normal model, 71, 72

normal model, 40, 43, 67 Poisson model, 44 estimation from past data, 102 for covariance matrices noninformative, 458 hierarchical, see hierarchical models and hyperprior distribution improper, 52, 82 and Bayes factors, 194 informative, 34-46, 480-481 nonconjugate, 36, 38, 75 noninformative, 51-57, 93 $t \mod 443$ binomial model, 37, 53 difficulties, 54 for hyperparameters, 108, 110, 111, 115, 117, 526 generalized linear models, 409 in Stan, 590, 594 Jeffreys' rule, 52–53, 57, 59 linear regression, 355 multinomial model, 464 multivariate normal model, 73 normal model, 64 pivotal quantities, 54, 57 warnings, see posterior distribution, improper predictive, 7 proper, 52 weakly informative, 55-57, 128-132, 313-318 in Stan, 594 prior predictive checks, 162, 164 prior predictive distribution, 7 normal model, 41 probability, 19-22, 26 assignment, 13-19, 26, 27 foundations, 11-13, 25 notation, 6 probability model, 3 probit regression, 406 for multinomial data, 426, 432 Gibbs sampler, 408 latent-data interpretation, 408 probit transformation, 22 programming tips, 270-271, 605-606 propensity scores, 204, 221, 222, 230 proper prior distribution, see prior distribution proportion of female births, 29, 37-39 psychological data, 154-157, 524-533 PX-EM algorithm, 325, 348, see also parameter expansion

QR decomposition, 356, 378 quality-adjusted life expectancy, 245 quasi-Newton optimization, 313 R, see software R for monitoring convergence of iterative simulation, 285 radial basis functions, 487 radon decision problem, 194, 246-256, 378 random probability measure (RPM), 545-574random-effects model, 382-388 analysis of variance (Anova), 395 and superpopulation model in Anova, 397 election forecasting example, 386 non-nested example, 422-423 several batches, 383 randomization, 218-220 and ignorability, 220, 230 complete, 218 given covariates, 219 randomized blocks, 231 rank test, 97 rat tumors, 102-103, 109-113, 133 ratio estimation, 93, 98 record linkage, 16-19 record-breaking data, 230 reference prior distributions, see noninformative prior distribution regeneration for MCMC, 309 regression models, 353-380, see also linear regression Bayesian justification, 354 explanatory variables, 5, 200, 353, 365 - 367exchangeability, 5 exclude when irrelevant, 367 ignorable models, 203 goals of, 364-365 hierarchical, 381-404 variable selection, 367 why we prefer to use informative prior distributions, 367–369 regression to the mean, 95 regression trees, 485 regularization, 52, 113-124, 368-369, 493 rejection sampling, 264, 273 picture of, 264 replications, 145 residual plots, 162, 358 binned, 157-158 dilution example, 476 incumbency example, 362 nonlinear models, 476, 484 pain relief example, 158 toxicology example, 484

residuals, 157 response surface, 126 response variable, 353 reversible jump sampling for MCMC, 297-299, 309 ridge regression, 401 robit regression (robust alternative to logit and probit), 438 robust inference, 162, 185, 192, 435-447 for regression, 444–445 SAT coaching, 441–444 various estimands, 191 rounded data, 80, 234 sampling, 205–214, see also surveys capture-recapture, 233 cluster, 210-212, 232 poststratification, 222, 422-423 ratio estimation, 93, 98 stratified, 206-210 unequal selection probabilities, 212-214, 233-234 SAT coaching experiments, 119–124 difficulties with natural non-Bayesian methods, 119 information criteria and effective number of parameters, 179 model checking for, 159-161 robust inference for, 441-444 scale parameter, 43 scaled inverse- χ^2 distribution, 43, 576, 581scaled inverse-Wishart model, 74, 390 schizophrenia reaction times, example of mixture modeling, 524–533 selection of predictors, 186 SEM and SECM algorithms, 324–325, 348sensitivity analysis, 160-161, 184-185, 435-447 and data collection. 191 and realistic models, 191 balanced and unbalanced data, 221 cannot be avoided by setting up a super-model, 141 estimating a population total, 188-191incumbency example, 363 SAT coaching, 441-444using t models, 443–444 various estimands, 191 sequential designs, 217, 235 serial dilution assay, example of a nonlinear model, 471-476, 485 sex ratio, 29, 37–39 shrinkage, 32, 40, 45, 113-124, 132, 368-369, 490, 493

graphs of, 113, 122 simple random sampling, 205–206 difficulties of estimating a population total. 188 simulated tempering for MCMC, 309 simulation, see posterior simulation single-parameter models, 29–62 SIR, see importance resampling slice sampling for MCMC, 297, 309 Slovenia survey, 463–466 small-area estimation, 133 software, 589-606 Bugs, 27, 133, 269, 272 debugging, 270-271, 605-606 extended example using Stan and R, 589-605 programming tips, 270-271, 605-606 R, 22, 27, 589-606 R programming, 594-606 running Stan from R, 589 setting up, 589 Stan, 22, 269, 307-308, 589-594 speed of light example, 66, 143 posterior predictive checks, 146 spelling correction, simple example of Bayesian inference, 9-11 splines, 487-499 gay marriage, 499 golf putting, 499 multivariate, 495-498 sports football, 13-16, 26 golf, 486, 499, 517 stability, 200 stable estimation, 91 stable unit treatment value assumption, 200, 231 Stan, 307-308, 589-594 standard errors, 85 state-level opinions from national polls, 422 - 423statistical packages, see software statistically significant but not practically significant, 151 regression example, 363 stepwise ascent, 312 stepwise regression, Bayesian interpretation of, 367 stratified sampling, 206-210 hierarchical model, 209-210, 292 pre-election polling, 207-210 strong ignorability, 203 Student-t model, see t model subjectivity, 12, 13, 26, 28, 100, 248, 256 sufficient statistics, 36, 93, 338 summary statistics, 85

superpopulation inference, 200-203, 205-206, 208, 209, 212, 214-216, 232in Anova, 396–397 supplemented EM (SEM) algorithm, 324-325survey incentives, example of meta-analysis and decision analysis, 239-244 surveys, 205-214, 454-466, see also sampling adolescent smoking, 148-150 Alcoholics Anonymous, 213–214 incentives to increase response rates, 239 - 244pre-election polling, 207-210, 422-423, 456-466 telephone, unequal sampling probabilities, 233-234 t approximation, 319 t distribution, 66, 578, 582 t model, 437, 441-445 computation using data augmentation, 293–294 computation using parameter expansion, 295 interpretation as mixture, 437 tail-area probabilities, see p-values target distribution (for iterative simulation), 261 test statistics and test quantities, 145 choosing, 147 examples, see model checking graphical, 153-159 numerical, 143-152 thinning of MCMC sequences, 282 three steps of Bayesian data analysis, 3 tilted distribution in expectation propagation, 339 toxicology model, as example of an illposed system, 477–485 trans-dimensional MCMC, 297-299, 309 transformations, 21, 99 logarithmic, 380 logistic (logit, log-odds), 22, 125 not needed for incentives example, 241not needed for incumbency example, 360 power, 188-191, 194-195 probit, 22 rat tumor example, 110 to improve MCMC efficiency, 293-295to reduce correlations in hierarchical models, 480

useful in setting up a multivariate model, 424treatment variable, 353 truncated data, 224-228 2×2 tables, 80, 125, 423–425 type I errors, why we do not care about, 150U.S. House of Representatives, 358 unbiasedness, see bias unbounded likelihoods, 90 underidentified models, 89 uniform distribution, 575, 576 units, 353 unnormalized densities, 7, 261 unseen species, estimating the number of, 349 utility in decision analysis, 238, 245, 248, 256variable selection, why we prefer to use informative prior distributions, 367 variance matrix, see covariance matrix variational inference, 331-338 EM as special case, 337 hierarchical model example, 332-335 model checking for, 336 picture of, 334, 335, 342 variational lower bound, 336 varying intercepts and slopes, 390-392 vector and matrix notation, 4 warm-up for MCMC sequences, 282 Watanabe-Akaike or widely available information criterion (WAIC), 173-174, 177 discussion, 182 educational testing example, 179 weakly informative prior distribution, 55-57, 128-132, 313-318 in Stan, 594 Weibull distribution, 576, 581 Wilcoxon rank test, 97 Wishart distribution, 576, 582 $y^{\rm rep}, 145$ $\tilde{y}, 4, 7, 145$