

# Introduction to Modern Bayesian Econometrics

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## BOOK DETAILS

- Author : Tony Lancaster
- Pages : 416 Pages
- Publisher : Wiley-Blackwell
- Language : English
- ISBN : 1405117206

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## **BOOK SYNOPSIS**

In this new and expanding area, Tony Lancaster's text is the first comprehensive introduction to the Bayesian way of doing applied economics. Uses clear explanations and practical illustrations and problems to present innovative, computer-intensive ways for applied economists to use the Bayesian method; Emphasizes computation and the study of probability distributions by computer sampling; Covers all the standard econometric models, including linear and non-linear regression using cross-sectional, time series, and panel data; Details causal inference and inference about structural econometric models; Includes numerical and graphical examples in each chapter, demonstrating their solutions using the S programming language and Bugs software Supported by online supplements, including Data Sets and Solutions to Problems, at [www.blackwellpublishing.com/lancaster](http://www.blackwellpublishing.com/lancaster)

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