

References Week 1 & 2

HPC for Computational Science and Engineering II

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Spring 2020

Overview

Topics covered in weeks 1 & 2 summarized in table below.

Topics	References
Basics in Probability	chpt. 1 in [1] , chpt. 1.1 in [2]
Parameter Estimation	chpt. 2.1 & chpt. 2.2.1 in [1]
Maximum Likelihood Estimate	chpt. 3.5 & chpt. 3.5.1 in [1], chpt. 1.2 in [2]
Laplace Approximation	chpt. 2.2 & chpt. 2.2.1 in [1], chpt 4.3.1 in [2]

Another recommended work of reference ("Nachschlagewerk") is [3].

References

- [1] Devinderjit Sivya and John Skilling. *Data analysis: a Bayesian tutorial*. OUP Oxford, 2006.
- [2] Tapas Samanta Jayanta K. Gosh, Mohan Delampady. *An introduction to Bayesian Analysis - Theory and Methods*. Springer, 2006.
- [3] Stern Dunson Vehtari Rubin Andrew Gelman, Carlin. *Bayesian Data Analysis*. CRC Press, 2014.