

Cambridge University Press 978-1-107-01531-9 - Introduction to Bayesian Econometrics: Second Edition Edward Greenberg Copyright Information More information

## **Introduction to Bayesian Econometrics**

Second Edition

EDWARD GREENBERG

Washington University in St. Louis





Cambridge University Press 978-1-107-01531-9 - Introduction to Bayesian Econometrics: Second Edition Edward Greenberg Copyright Information More information

CAMBRIDGE UNIVERSITY PRESS
Cambridge, New York, Melbourne, Madrid, Cape Town,
Singapore, São Paulo, Delhi, Mexico City

Cambridge University Press 32 Avenue of the Americas, New York, NY 10013-2473, USA

 $www. cambridge.org \\ Information on this title: www.cambridge.org/9781107015319$ 

© Edward Greenberg 2008, 2013

This publication is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First edition published 2008 Second edition published 2013

Printed in the United States of America

A catalog record for this publication is available from the British Library.

Library of Congress Cataloging in Publication Data

Greenberg, Edward, 1936– Introduction to Bayesian econometrics / Edward Greenberg. – 2nd ed. p. cm.

Includes bibliographical references and index.
ISBN 978-1-107-01531-9

1. Econometrics. 2. Bayesian statistical decision theory. I. Title.  $HB139.G732 \quad 2013 \quad$ 

330.01′519542–dc23 2012012072

ISBN 978-1-107-01531-9 Hardback

Cambridge University Press has no responsibility for the persistence or accuracy of URLs for external or third-party Internet Web sites referred to in this publication and does not guarantee that any content on such Web sites is, or will remain, accurate or appropriate.