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Peter M. Lee, 24 August 1940 — 10 March 2017. Peter is no longer with us, but his remarkable web pages live on! These pages and his website on the history of statistics are currently maintained by Simon Eveson.Tony Sudbery's obituary notice has also appeared in the Guardian, among other places.Any web address beginning www-users.york.ac.uk/~pml1/ now redirects to this page.

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Lee wrote this book with the goal of teaching an introductory course in Bayesian statistics to his students at York University. He wanted a text that was more mathematical and deatiled than Lindley (1965) but not quite at the level of Box and Tiao.

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Background reading. The book Peter M. Lee - Bayesian Statistics: An Introduction - provides an excellent (and accessible!) introduction to the world of Bayesian Statistics. James Stone - Bayes' Rule: A Tutorial Introduction to Bayesian Analysis John Krushke - Doing Bayesian Data Analysis: A Tutorial with R, JAGS, and Stan You might also find the book by Sharon Bertsch-McGrayne - The Theory ...

MAS3902: Bayesian Inference - Mathematics, Statistics and ...

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