

Anglojęzyczna literatura poświęcona statystyce/ekonometrii bayesowskiej:

- Box G.E.P., Tiao G.C. (1973), *Bayesian Inference in Statistical Analysis*, Addison-Weseley Publishing Company, London.
- wznowiona edycja: Box G.E.P., Tiao G.C. (1992), *Bayesian Inference in Statistical Analysis*, Wiley Classics Library (Book 40), Wiley-Interscience.
- Geweke J. (2005), *Contemporary Bayesian Econometrics and Statistics*, Wiley Series in Probability and Statistics, Wiley-Interscience.
- Hoff P.D. (2009), *A First Course in Bayesian Statistical Methods*, Springer Texts in Statistics, Springer.
- Koop G. (2003), *Bayesian Econometrics*, John Wiley, Chichester, England.
- Kruschke J.K. (2010), *Doing Bayesian data Analysis: A Tutorial with R and BUGS*, 1st edition, Academic Press
- książka w wersji *draft* (on May 11, 2010) jest dostępna w pdf do ściągnięcia ze strony: <http://www.users.csbsju.edu/~mgass/robert.pdf>
- Kruschke J.K. (2014), *Doing Bayesian data Analysis: A Tutorial with R, JAGS, and Stan*, 2nd edition, Academic Press
- Lancaster T. (2008), *An Introduction to Modern Bayesian Econometrics*, Blackwell Publishing, Malden.
- O'Hagan A. (1994), *Bayesian Inference*, Halsted Press, New York.
- Zellner A. (1971), *An Introduction to Bayesian Inference in Econometrics*, John Wiley, New York.