Practical BUGS

- Learning about BUGS
- BUGS / R interface
- Coding it yourself

*Workshop notes will be provided in class*
Free Bayesian Software

- First Bayes: teaching package
  http://www.shef.ac.uk/~stlao/1b.html
- Bayesian inference using Gibbs sampling (WinBUGS)
  http://www.mrc-bsu.cam.ac.uk/bugs
- BNN, Gaussian processes, mixtures
  http://www.cs.utoronto.ca/~radford/
- AutoClass (unsupervised Bayesian classification based on mixtures)
  ic-www.arc.nasa.gov/ic/projects/bayes-group/group/autoclass/
The Wild Frequentist (``The Wild Rover'')

I've been a frequentist for many's the year,
And I've spent all my time playing the data by ear,
But now I'm returning with Bayes in great store,
And I never will play the frequentist no more.

Chorus: For it's no nay never, no nay never, no more,
Will I play the frequentist, no never, no more!
Walk on the Bayes Side
(``(Take a) Walk on the Wild Side''

The governor, he welcomed us to Spain,
Promising that \emph{this} time, it would not rain,
Lindley said, ``I hope you understand, that p-values have now been banned!''
Chorus: He said, ``Hey babe -- Take a walk on the Bayes side,
I mean, hey folks -- take a walk on the Bayes side -- all right!''

Wasserman is such a sensitive male,
Got statistics that didn't have a scale,
Zellner said, ``You oughta take a look, at the stuff that's in my book!''
Chorus: He said, ``Hey babe -- Take a look at a Bayes factor,
He says, ``Hey Larry -- take a look at a Bayes factor''
And the frequentists say, ``No, nono, nono, no, nono -- no, nono, nono, nono, nono...''