

# **Bayesian Inference For Partially Identified Models: Exploring The Limits Of Limited Data (Chapman & Hall/CRC Monographs On Statistics & Applied Probability) By Paul Gustafson**

**By Paul Gustafson**

BAYESIAN INFERENCE IN PARTIALLY IDENTIFIED MODELS 5 for a discussion of the role of priors and posteriors in this approach. Intuitively, the identified set in a

<http://scholar.harvard.edu/files/tamer/files/kt-bayesian.pdf>

Bioscience Books. You are currently Published April 6th 2015 by Chapman and Hall/CRC. Edited by Claire M. Lathers, Paul L. Schraeder, Jan E. Leestma,

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Kline, Brendan, and Elie Tamer. 2015. Bayesian Inference in a Class of Partially Identified Models .

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How to Cite. Moon, H. R. and Schorfheide, F. (2012), Bayesian and Frequentist Inference in Partially Identified Models. *Econometrica*, 80: 755-782. doi: 10.3982/ECTA8360

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Bayesian Inference for Partially Identified Models: Exploring the Paul Gustafson is a professor in Chapman & Hall/CRC Monographs on Statistics & Applied

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Jul 08, 2015 The crux of the situation is that we lack theoretical insight into even quite basic questions about what is going on. More particularly, we cannot say

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Intuitively, partial identification describes a situation where the true value of the target parameter cannot be recovered in the large-sample limit, but some values

<http://bayesian.org/abstracts/2474>

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<http://hbanaszak.mjr.uw.edu.pl/TempTxt/>

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<http://dimacs.rutgers.edu/%7Edbwilson/exact/>

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Gustafson, Paul. Bayesian inference in partially identified models: Is the shape of the posterior distribution useful?. Electron. J. Statist. 8 (2014), no. 1, 476

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a powerful computing environment for exploring data, dependence on data models and adopt a profound impact on the practice of Bayesian statistics.

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