

Some Bayes Books

Bayesian Data Analysis Gelman, Carlin, Stern, and Rubin

Bayes and Empirical Bayes Methods for Data Analysis Carlin and Louis

Bayesian Methods Gill

Bayesian Statistical Modeling Congdon

Applied Bayesian Modeling Congdon

Bayesian Reasoning in Data Analysis: A Critical Introduction D'Agostini

Introduction to Bayesian Statistics Bolstad

The Bayesian Choice Robert

Bayesian Theory Bernardo and Smith

Statistical Decision Theory and Bayesian Analysis Berger

Bayesian Computation with R Albert

Bayesian Core: A Practical Approach to Computational Bayesian Statistics Marin and Robert

Markov Chain Monte Carlo in Practice Gilks, Richardson, and Spiegelhalter

Monte Carlo Statistical Methods Robert and Casella

Markov Chain Monte Carlo Gamerman and Lopes

Stochastic Graphical Modeling Books

Introduction to Graphical Modeling Edwards

Graphical Models Lauritzen