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INTRODUCTION TO BAYESIAN STATISTICS

Milica Miočević

DEPARTMENT OF PSYCHOLOGY, MCGILL UNIVERSITY, MONTREAL, CANADA

Roy Levy

T. DENNY SANFORD SCHOOL OF SOCIAL AND FAMILY DYNAMICS, ARIZONA STATE UNIVERSITY, ARIZONA, UNITED STATES OF AMERICA

Rens van de Schoot

DEPARTMENT OF METHODOLOGY AND STATISTICS, UTRECHT UNIVERSITY, UTRECHT, THE NETHERLANDS & OPTENTIA RESEARCH PROGRAM, FACULTY OF HUMANITIES, NORTH-WEST UNIVERSITY, VANDERBILDPARK, SOUTH AFRICA

Introduction

Bayesian statistics are becoming more popular in many fields of science. See, for example, the systematic reviews published in various fields from educational science (König & Van de Schoot, 2017), epidemiology (Rietbergen, Debray, Klugkist, Jansen, & Moons, 2017), health technology (Spiegelhalter, Myles, Jones, & Abrams, 2000), medicine (Ashby, 2006), and psychology (Van de Schoot, Winter, Ryan, Zondervan-Zwijnenburg, & Depaoli, 2017) to psychotraumatology (Van de Schoot, Schalken, & Olf, 2017). Bayesian methods appeal to researchers who only have access to a relatively small number of participants because Bayesian statistics are not based on large samples (i.e., the central limit theorem) and hence may produce reasonable results even with small to moderate sample sizes. This is especially the case when background knowledge is available. In general, the more information a researcher can specify before seeing the data, the smaller the sample size required to obtain the same certainty compared to an analysis without specifying any prior knowledge.

In this chapter, we describe Bayes' theorem, which is the foundation of Bayesian statistics. We proceed to discuss Bayesian estimation and Bayes Factors (BFs). The chapter concludes with a brief summary of take-home messages that will allow readers who are new to Bayesian statistics to follow subsequent chapters in this book that make use of Bayesian methods. The applications of Bayesian statistics described in this volume cover the following topics: the role of exchangeability between prior and data (Chapter 2, Miočević et al.), applying the WAMBS checklist (Chapter 3, Van de

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