

# An Introduction To Bayesian Inference In Econometrics By Arnold Zellner

By Arnold Zellner

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Bayesian inference is a method of statistical inference in which Bayes' theorem is used to update the probability for a hypothesis as evidence is acquired.

[http://en.wikipedia.org/wiki/Bayesian\\_inference](http://en.wikipedia.org/wiki/Bayesian_inference)

An Introduction, 3rd edn. London: Arnold, Zellner A. An Efficient Method An Introduction to Bayesian Inference in Econometrics.

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