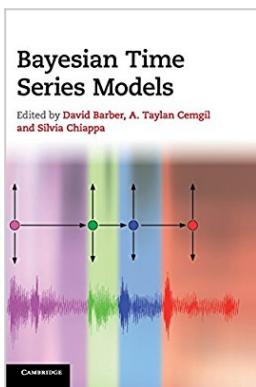


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Review

"this book is well organized. The experts in this field provide both breadth and depth. The book is suitable for statisticians, engineers, and computer scientists. Readers can definitely learn state-of-the-art techniques from it."

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"This volume is an ambitious attempt to bring researchers from many areas together into a common theme and exhibits well the challenges of such efforts in terms of finding a common ground or terminology. The book is well organized and the contributors provide highly technical material with "breath and depth." The topics in the book are very broad and several of them go beyond the common theme of "Bayesian time series." Perhaps an alternative title that would be more reflective of the contents of the book could be Highly structured probabilistic modeling for researchers interested in Bayesian methods, modern Monte Carlo, and time series."

Gabriel Huerta, University of New Mexico for Journal of the American Statistical Association

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