

## BIBLIOGRAPHY

- Athreya, K. B., Delampady, M. and Krishnan, T. (2003a) Markov Chain Monte Carlo Methods-1. Simple Monte Carlo, *Resonance*, Vol.8, No.4, 17-26.
- Athreya, K. B., Delampady, M. and Krishnan, T. (2003b) Markov Chain Monte Carlo Methods-2. The Markov Chain case, *Resonance*, Vol.8, No.7, 63-75.
- Athreya, K. B., Delampady, M. and Krishnan, T. (2003c) Markov Chain Monte Carlo Methods-3. Statistical Concepts, *Resonance*, Vol.8, No.10, 08-19.
- Athreya, K. B., Delampady, M. and Krishnan, T. (2003d) Markov Chain Monte Carlo Methods-4. Statistical Applications, *Resonance*, Vol.8, No.12, 18-32.
- Bauer, W.F. (1958) The Monte Carlo Method, *J. Soc. Indust. Appl. Math.*, Vol.6, No. 4, 438-450.
- Billera, Louis J and Diaconis, Persi (2001) A Geometric Interpretation of the Metropolis – Hastings Algorithm, *Statistical Science*, Vol. 16, No.4, 335-339.
- Box G. E. P. and Muller M. E. (1958) A Note on the Generation of Random Normal Deviates, *The Annals of Mathematical Statistics*. Vol.29, No.2, 610-611.

- Brooks, S.P. (1998) Markov Chain Monte Carlo Method and its Application, *The Statistician*, Vol.47, No.1, 69-100.
- Casella, G. and Berger, R.L. (2002) *Statistical Inference (second edition)*, Thomson-Duxbury.
- Casella G. and George E. I. (1992) Explaining the Gibbs Sampler, *The American Statistician*, Vol.46, No.3, 167-174.
- Chakraborty, Arnab (2002a) Markov Chain Monte Carlo- 1. Examples, *Resonance*, Vol.7, No.3, 25-34.
- Chakraborty, Arnab (2002b) Markov Chain Monte Carlo- 2. A Method of Simulation, *Resonance*, Vol.7, No.5, 66-75.
- Chib, S. and Greenberg E. (1995) Understanding the Metropolis – Hastings Algorithm, *The American Statistician*. Vol.49, No.4, 327-335.
- Dempster, A. P. , Laird, N. M. and Rubin, D. B. (1977) Maximum Likelihood from Incomplete Data via the EM algorithm, *Journal of the Royal Statistical Society, Series B*, Vol.39, 1-38.
- Devroye, L. (1986) *Non-Uniform Random Variate Generation*, Springer-Verlag.
- Gamerman, D. (1997) *Markov Chain Monte Carlo*, Chapman and Hall.

- Gelfand, A. E. and Smith A. F. M. (1990) Sampling-Based Approaches to Calculating Marginal Densities, *Journal of the American Statistical Association*, Vol.85, No.410, 398-409.
- Gelfand, A. E. (2000) Gibbs Sampling. *Journal of the American Statistical Association*, Vol.95, No.452, 1300-1304.
- Geman, S. and Geman, D. (1984) Stochastic Relaxation, Gibbs Distributions and the Bayesian Restoration of Images, *IEEE Transactions on Pattern Analysis and Machine Intelligence*, 6, 721-741.
- Gentle, J. E. (1998) *Random Number Generation and Monte Carlo Methods*, Springer-Verlag.
- Gentle, J. E. (2004) *Handbook of Computational Statistics: Concept and Methods*, Springer-Verlag.
- Gilks, W. R. (1998) *Markov Chain Monte Carlo in Practice*, Chapman and Hall, CRC Press.
- Hastings, W.K. (1970) Monte Carlo Sampling Methods Using Markov Chains and Their Applications, *Biometrika*, 57, 97-109.
- Kennedy, W. J. Jr. and Gentle, J. E. (1980) *Statistical Computing*, Marcel Dekker.
- Lange, Kenneth (2003) *The EM Algorithm*, [http://www.ipam.ucla.edu/publicatiions/inv2003/inv2003\\_3986.pdf](http://www.ipam.ucla.edu/publicatiions/inv2003/inv2003_3986.pdf)

- Little, Roderick J. A. and Rubin, Donald B. (2002) *Statistical analysis with missing data*, Wiley Series in Probability and Statistics.
- Mclachlan, G. J. and Krishnan, T. (1997) *The EM Algorithm and Extensions*, John Wiley and sons.
- Medhi, J. (1984) *Stochastic Processes* (second edition), New age international.
- Metropolis, N., Rosenbluth, A.W., Rosenbluth, M. N., Teller, A. H. and Teller, E.(1953) Equations of State Calculations by Fast Computing Machines, *Journal of Chemical Physics*, 21, 1087-1092.
- Robert, C. P. and Casella, G. (1999) *Monte Carlo Statistical Methods*, Springer-Verlag.
- Roberts, Gareth O. and Polson, Nicholas G. (2007) On the Geometric Convergence of the Gibbs Sampler, *Journal of the Royal Statistical Society, Series B*, Vol.56, No.2, 377-384.
- Rohtagi, V. K. and Saleh, A. K. Md. Ehsanes (2000) *An Introduction to Probability and Statistics*, Second Edition, John Wiley and sons.
- Rubinstein, R. Y. (1981) *Simulation and Monte Carlo Method*, John Wiley, New York, 1981.

- Rubinstein, R. Y. (1982) Generating random vectors uniformly distributed inside and on the surface of different regions, *European Journal of Operations Research*, Vol.10, 205-209.
- Russel, K.G. (1991) Estimating the value of e by Simulation, *The American Statistician*. Vol.45, No.1, 66-68.
- Yang, Guan (2002) *A Monte Carlo Method of Integration*,  
<http://unicast.org/enclosures/text.pdf>