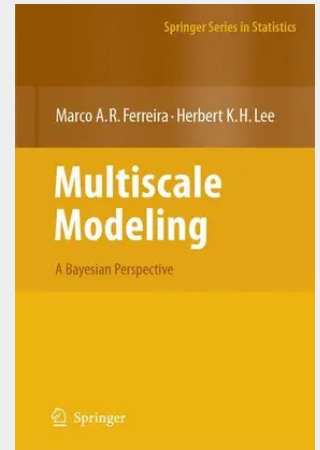


Multiscale Modeling

A Bayesian Perspective

A wide variety of processes occur on multiple scales, either naturally or as a consequence of measurement. This book contains methodology for the analysis of data that arise from such multiscale processes. The book brings together a number of recent developments and makes them accessible to a wider audience. Taking a Bayesian approach allows for full accounting of uncertainty, and also addresses the delicate issue of uncertainty at multiple scales. The Bayesian approach also facilitates the use of knowledge from prior experience or data, and these methods can handle different amounts of prior knowledge at different scales, as often occurs in practice.

This book presents methodology for analyzing data that occur on multiple scales (for example, daily and monthly data, or data at zip code and state levels). This is the first such book to focus on the Bayesian approach, which allows straightforward incorporation of prior knowledge, as well as estimates of uncertainty. Two worked case studies provide detailed examples of these methods in practice.



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