

## Books

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- Hardin, J., and Hible, J. (2001). *Generalized Linear Models and Extensions*. Stata Press (May 2001), College Station, Texas.
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- Dey, D. K., Ghosh, S. K., and Mallick, B. K. (eds.) (2000). *Generalized Linear Models: A Bayesian Perspective*. Marcel Dekker, New York.
- Wei, Bo-Cheng (1998). *Exponential Family Nonlinear Models*. Springer-Verlag, Singapore. ([My review of this book.](#))
- Jørgensen, B. (1997). *Theory of Dispersion Models*. Chapman and Hall, London.  
[This book does not discuss GLMs themselves, but is the definitive reference on the family of response distributions for GLMs.]
- [Applying Generalized Linear Models](#), James Lindsey (Limburghs Universitair Centrum, Belgium), Springer-Verlag, 1997.
- Markov Chain Monte Carlo in Practice, W.R. Gilks, S. Richardson, D.J. Spiegelhalter, Chapman & Hall, 1996.
- [Modelling Frequency and Count Data](#), J. K. Lindsey (University of Liege, Belgium), Oxford University Press, 1995.
- Bayesian Data Analysis, A. Gelman, J. Carlin, H. Stern, D. Rubin, Chapman & Hall, 1995.
- [Multivariate Statistical Modelling Based on Generalized Linear Models](#), Tutz, L. Fahrmeir (University of Munich, Germany), and G. Tutz, (Technische Universität Berlin, Germany), Springer Series in Statistics, New York, 1994.
- Nonparametric Regression and Generalized Linear Models: A roughness penalty approach, Peter J. Green, Bernard W Silverman, Chapman & Hall, 1994.
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[The gentlest introduction to GLMs.]
- Generalized Linear Models, Second Edition, Peter McCullagh (University of Chicago) and John A Nelder (Imperial College), Chapman and Hall, 1989. [Data Sets](#).

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