

Preface

This issue is dedicated to the 10th Bayesian Statistics Brazilian Meeting (EBEB X) which was held in Angra dos Reis, in March 2010. EBEB, a regular component in the scientific calendar of the Brazilian Statistical community, is held every two years. The 10th edition of EBEB had more than 150 participants, including national and international researchers. The detailed program and abstracts can be found at <http://www.dme.ufrj.br/ebebx/programacao.htm>.

The Brazilian Bayesian community has been experiencing a significant growth in the last 30 years. This growth has been possible thanks to the dedicated work of researchers who have been making significant contributions to the area of Bayesian statistics and supervising a stream of M.Sc. and D.Sc. students to ensure a constant renewal of researchers involved in the area. In this regard, I would like to mention the important contributions of Basilio B. B. Pereira (UFRJ), Carlos B. B. Pereira (USP), Dani Gamerman (UFRJ), Heleno Bolfarine (USP), Helio Migon (UFRJ), Jorge Achcar (USP), Josemar Rodrigues (UFSCar), Renato Assunção (UFMG), and Sergio Wechler (USP), to the development of Bayesian thinking within the Brazilian community. In 1999, a group of Brazilians headed by Hedibert Lopes (Chicago), Josemar Rodrigues (UFSCar), Marcia D'Elia Branco (USP), Rosangela Loschi (UFMG), and Sergio Wechler (USP), decided to create the Brazilian Chapter of the International Society for Bayesian Analysis, ISBrA (<http://www.ime.usp.br/~isbra/index.html>). This has been one of the most active ISBA chapters. A detailed review of the development of the Bayesian Brazilian community up to the beginning of the 21st century is provided by S. Wechler and B. B. Pereira (http://www.ime.usp.br/~isbra/historia_br.htm). Since 2000, many new researchers have arrived on the scene and are keeping the flame alive.

This Special Issue contains papers of outstanding researchers, some of whom represent the second, third and fourth generations of Brazilian-trained Bayesians such as Marcia D'Elia Branco (USP), Rosangela Loschi (UFMG), Hedibert Lopes (Chicago), Marco A. R. Ferreira (Missouri), Carlos Carvalho (Texas), Carlos Abanto-Valle (UFRJ), Victor Hugo Lachos (Unicamp), and Thais C. O. Fonseca (UFRJ) (ordered by date of degree conferral; most recent last). The issue also includes contributions by international researchers who have influenced in different ways the Brazilian Bayesian community: Anthony O'Hagan, Luis R. Pericchi, Nicholas Polson and Sonia Petrone. The following papers make up this Special Issue of BJPS:

Bayesian analysis based on the Jeffreys prior for the hyperbolic distribution

Thais Fonseca, Helio Santos Migon and Marco Antonio Rosa Ferreira

Latent residual analysis in binary regression with skewed link

Rafael B. A. Faria and Marcia D'Elia Branco

Bayesian statistics with a smile: A resampling–sampling perspective
Hedibert Freitas Lopes, Nicholas Polson and Carlos Marinho Carvalho

Bayesian heavy-tailed models and conflict resolution: A review
Anthony O’Hagan and Luis Raul Pericchi

Stochastic volatility in mean models with heavy-tailed distributions
Carlos A. Abanto-Valle, H. S. Migon and V. H. Lachos

Predictive construction of priors in Bayesian nonparametrics
Sandra Fortini and Sonia Petrone

Test procedures based on combination of Bayesian evidences for H_0
Rosangela Helena Loschi, Cristiano Carvalho Santos and Reinaldo Boris Arellano-Valle

I would like to thank the editors of the *Brazilian Journal of Probability and Statistics* for inviting me to be the guest editor of this Special Issue. I also would like to thank the authors for their contribution to this Special Issue. It was a great experience to be the chair of EBEB X, and the president of ISBrA between 2008–2010. I would like to take this opportunity and thank Marina S. Paez (UFRJ) and Dani Gamerman who were, respectively, the Treasurer and Secretary of ISBrA during 2008–2010, and also the organizing and scientific committees of EBEB X. Finally, this is also a good opportunity to thank Josemar Rodrigues, Marco A. R. Ferreira, Marcia D’Elia Branco, and Rosangela Loschi, who have organized the last four editions of EBEB.

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Guest Editor