

DRE 7030 Introduction to Bayesian Econometrics

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March 4-8, 2024, BI Norwegian Business School

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The main aim of this course is to help develop an understanding of Bayesian methods relevant for the analysis of modern financial and macroeconomic time series. The emphasis throughout this course is on Bayesian estimation and computation, with emphasis on flexible modelling and machine learning inference for high-dimensional cases.

This short course will introduce a very large spectrum of time series models used in

