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*Bayesian methods for
inference about economic
questions using economic
data. ... Poirier, D. J.
(1995): Intermediate
statistics and econometrics.
MIT Press, Cambridge, MA, A
comparative approach.*

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*Robert, C. P., and G.
Casella (2004): Monte Carlo
statistical methods ...*

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*Chair of Statistics and
Econometrics*

- *Poirier, D. (1995)*

*Intermediate Statistics and
Econometrics, MIT Press.* •

*Koop, G. (2004) Bayesian
Econometrics, Wiley and Sons*

- *Zellner, A. (1971)*

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*Introduction to Bayesian
Inference in Econometrics,
Wiley and Sons • Carlin B.P.
and Gelfand, A.E, Smith,
A.F.M (1992) Hierarchical
Bayesian Analysis of change*

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au.soft4realestate.com

This course is an introduction to Bayesian statistics. It focuses primarily on models that are used in economics. The course will give students the theoretical knowledge

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*and practical skills to
apply Bayesian techniques in
a wide range of empirical
applications.*

*Bayesian approaches in
economics | EssayRX
Bayesian Macroeconometrics,
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*Handbook of Bayesian
Econometrics. Gianfreda, A.,
F. Ravazzolo and L. Rossini
(2018), Comparing the
Forecasting Performances of
Linear Models for
Electricity Prices with High
RES Penetration , ArXiv.*

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Chernozhukov's Homepage -
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ECONOMETRICS - mit.edu*

*Bayesian econometrics is a
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*branch of econometrics which
applies Bayesian principles
to economic modelling.*

*Bayesianism is based on a
degree-of-belief
interpretation of
probability, as opposed to a
relative-frequency*

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Bayesian Econometric Methods
by Gary Koop

*The course provides a survey
of the theory and
application of time series
methods in econometrics.*

Topics covered will include

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univariate stationary and non-stationary models, vector autoregressions, frequency domain methods, models for estimation and inference in persistent time series, and structural breaks.

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*MIT Economics : Arda Gitmez
24. "Sensitivity Analysis
and Set Identification with
Tobin
Regressors", Quantitative
Economics 2010, with T.
Stoker and R. Rigobon Stata
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*program is here; Laplacian
and Bayesian Inference. 4.
"An MCMC Approach to
Classical Estimation,"
Journal of Econometrics
2003, with H. Hong .
Received Zellner Award in
2005.*

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*Bayesian principles to
economic modelling.*

*Bayesianism is based on a
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*information. The express
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disadvan*

*A Bayesian truth serum for
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Bayesian filtering Michael

Rubinstein IDC Problem

overview • Input -

((y)Noisy) Sensor

measurements • Goal -

Estimate most probable

measurement at time k using

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*measurements up to time k'
 $k' < k$: prediction $k' > k$:
smoothing $k' = k$: filtering •
Many problems require
estimation of the state of*

*14.384 Time Series Analysis,
Fall 2008 - DSpace@MIT Home
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1. Introduction. We constructed an election forecasting model for The Economist that builds on Linzer's (2013) dynamic Bayesian forecasting model and provides an election day forecast by partially

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pooling two separate predictions: (1) a forecast based on historically relevant economic and political factors such as personal income growth, presidential approval, and incumbency; and (2 ...

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*Introduction to recursive
Bayesian filtering - MIT
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*The model is a Bayesian
persuasion model (à la
Kamenica and Gentzkow, ...
Massachusetts Institute of*

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Economics The Morris and
Sophie Chang Building •
E52-300 50 Memorial Drive •
Cambridge, MA 02142*

*Lecture 21: Bayesian
Statistical ... - MIT*

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OpenCourseWare

Edward Greenberg,

Introduction to Bayesian

Econometrics, 2nd edition,

Cambridge University Press.

Dale J. Poirier,

Intermediate Statistics and

Econometrics, MIT Press.

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*John Geweke, Gary Koop, and
Herman Van Dijk, Oxford
Handbook of Bayesian
Econometrics, Oxford
University Press.*

*Lectures 10 and 11. Bayesian
and Quasi-Bayesian Methods*

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We're going to start with the Bayesian version. And then the last few lectures we're going to talk about the non-Bayesian version or the classical one. By the way, I should say that statisticians have been

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*debating fiercely for 100
years whether the right way
to approach statistics is to
go the classical way or the
Bayesian way. And there have
...*

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*Lectures 10 and 11. Bayesian
and Quasi-Bayesian Methods
Fall, 2007 Cite as: Victor
Chernozhukov, course
materials for 14.385
Nonlinear Econometric
Analysis, Fall 2007.*

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*topics in bayesian
econometrics eui*

*It has the same high level
of precision as Poirier's
1995 text on intermediate
statistics and econometrics
for MIT Press. The authors*

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have taken the time and effort to explain as much as possible. ... 'This is a very well written book on Bayesian econometrics with rigorous derivations and exercises.

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*Economics 245E Winter 2017
Professor Dick Startz
Bayesian ...*

*A Bayesian truth serum for
subjective data Drazen
Prelec September 6, 2004
MIT, Sloan School of
Management E56-320, 38*

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*Abstract Subjective
judgments are an essential
but problematic information
source for science and
policy – problematic,
because there are no public*

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criteria for assessing ...

*On the Rise of Bayesian
Econometrics after Cowles*

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*Topics in Applied
Econometrics MIT 14.387 J.
Angrist (angrist@mit.edu)*

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*Spring 2004 W. Newey
(wnewey@mit.edu) This course
covers topics in
econometrics and empirical
modeling that are likely to
be useful to applied
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*data. Course requirements
and grading: Students are
expected to do the readings.*

*An Updated Dynamic Bayesian
... - hdsr.mitpress.mit.edu
1 Bayesian econometrics is
now widely used for*

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inference, forecasting and decision analysis in economics, in particular, in macroeconomics, finance and marketing. Three practical examples of this use are: In many modern macro-economies the risk of a liquidity

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*trap, defined as low
inflation, low growth and an
interest rate close to the
zero lower bound, is
relevant information for the
...*

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