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January 2006 AN OVERVIEW

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my book An Introduction to Modern Bayesian Econometrics, Blackwells, May 2004 and some more recent material. The main software used is WinBUGS <http://www.mrc-bsu.cam.ac.uk/bugs/winbugs/contents.shtml> This is shareware.



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- Idea: We are not estimating a parameter value,  $\theta$ , but rather updating (changing) our subjective beliefs about  $\theta$ .
- The centerpiece of the Bayesian methodology is Bayes theorem:  $P(A|B) =$

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$$\frac{P(A \cap B) / P(B)}{P(A) / P(B)} = \frac{P(B|A)}{P(B)}$$

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applied econometrics and offer the opportunity to try the methods out in the computer laboratory. The lectures will be based on Professor Lancaster's book Introduction to Modern Bayesian Econometrics ,

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Blackwell Publishing, 2004.

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Bayesian Econometrics,  
published by Wiley. Koop, G.  
and Korobilis, D. (2009).

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Bayesian Multivariate Time Series Methods for Empirical Macroeconomics, monograph in the Foundations and Trends in Econometrics series.

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the exercise sessions are organized by Daniel Perico. The date for the oral exam at the end of the summer semester 2020 is July 14, 2020.

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Chair of Statistics and Econometrics

The essence of Bayesian econometrics is the Bayes Rule. Ingredients of Bayesian econometrics are parameters underlying a given model, the sample

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data, the prior density of the parameters, the likelihood function describing the data, and the posterior distribution of the parameters. A predictive distribution could also be involved.

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Andriy Norets,

andriy\_norets@brown.edu

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Brackett 006B Office Hours: M,  
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Hall Course Description:

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largely for historical reasons.  
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Imbens/Wooldridge, Lecture Notes 7, NBER, Summer '07

Researchers in many fields are increasingly finding the Bayesian approach to

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Bayesianism is based on a degree-of-belief

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ratio of joint probability of A and B divided by probability of B. Bayesian econometricians assume that coefficients in the model have prior distributions. T

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