



GJELDER FOR STUDIEÅRET 2015/2016

## DRE 7019 Bayesian Time Series Modelling & Forecasting

### Studium

#### Kursansvarlig

Leif Anders Thorsrud, Mike West

#### Institutt

Institutt for samfunnsøkonomi

#### Semester

Se studieplan for aktuelt studium

#### Studiepoeng

3

#### Undervisningsspråk

Engelsk

#### Innledning

#### Læringsmål

#### Forkunnskaper

#### Obligatorisk litteratur

##### Bøker:

Raquel Prado & Mike West. Time Series: Modeling, Computation, and Inference. Chapman Hall/CRC Press  
Taylor & Francis Group. Reviewing at least introductory material in the book in advance is highly recommended.

##### Artikler:

Aguilar, Omar and Mike West. 2000. "Bayesian Dynamic Factor Models and Portfolio Allocation". Journal of Business and Economic Statistics, 18(3), 338-357

Carvalho, Carlos M. and Mike West. 2007. "Dynamic Matrix-Variate Graphical Models". Bayesian Analysis, 2(1), 69-98

Gruber, Lutz and Mike West. 2015. "GPU-Accelerated Bayesian Learning and Forecasting in Simultaneous Graphical Dynamic Linear Models". Bayesian Analysis. TBA

Nakajima, Jouchi and Mike West. "Bayesian Analysis of Latent Threshold Dynamic Models". Journal of Business and Economic Statistics. 31(2), 151-164

Zhao, Yi Zoey and Mike West. 2015. "Dynamic Dependence Networks: Financial Time Series Forecasting and Portfolio Decisions". Mimeo

Zhou, Xiacong, Jouchi Nakajima and Mike West. 2015. "Bayesian Forecasting and Portfolio Decisions Using Dynamic Dependent Sparse Factor Models". Mimeo

#### Anbefalt litteratur

#### Emneoversikt

#### Dataverktøy

#### Læreprosess og tidsbruk

**Eksamen**

**Eksamenskode(r)**

**Hjelpemidler til eksamen**

**Kontinuasjon**

**Tilleggsinformasjon**