



GJELDER FOR STUDIEÅRET 2016/2017

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