BAYESIAN ECONOMETRICS - APRIL-JULY-2018

Week	Class	Day of the Week	Time	Content description
1	1	Tuesday, April 17, 2018	8h30-10h	Inference
	2	Thursday, April 19, 2018	8h30-10h	Exchangeability & principles of data reduction
3	3	Thursday, May 3, 2018	8h30-10h	More on estimators & decision theory
4	4	Tuesday, May 8, 2018	8h30-10h	Monte Carlo methods
	5	Thursday, May 10, 2018	8h30-10h	Markov Chain
	6	Thursday, May 10, 2018	13h-14h30	MCMC algorithms
	7	Thursday, May 10, 2018	13h-14h30	More on model criticism
5	8	Tuesday, May 15, 2018	8h30-10h	Principal components analysis
	9	Thursday, May 17, 2018	8h30-10h	Factor analysis
6	10	Tuesday, May 22, 2018	8h30-10h	Vector autoregressive models
	11	Thursday, May 24, 2018	8h30-10h	Large BVAR, FAVAR, TVP-BVAR & BFAVAR
	12	Tuesday, May 29, 2018	8h30-10h	Multiple linear regression: variable selection and shrinkage
	13	Tuesday, June 5, 2018	8h30-10h	Polynomial regression & Logistic regression
7	14	Thursday, June 7, 2018	8h30-10h	Take home exam
8	15	Tuesday, June 12, 2018	8h30-10h	Discriminant analysis
	16	Thursday, June 14, 2018	8h30-10h	Classification and regression trees
9	17	Thursday, June 14, 2018	13h-14h30	Bayesian CART
	18	Thursday, June 14, 2018	14h30-16h	Bootstrap Aggregation & Boosting
	19	Tuesday, June 19, 2018	8h30-10h	Random forest
	20	Thursday, June 21, 2018	8h30-10h	Bayesian additive regression trees
10	21	Tuesday, July 3, 2018	8h30-10h	Bayesian additive regression trees
	22	Thursday, July 5, 2018	8h30-10h	k-means & miture of Gaussians
12	23	Friday, July 6, 2018	9h-10h30	Text as data
	24	Friday, July 6, 2018	10h30-12h	Text as data
13	25	Tuesday, July 10, 2018	8h30-10h	Final presentations
	26	Thursday, July 12, 2018	8h30-10h	Final presentations