DESCRIPTIFS DES COURS 2020-2021

- Faculté des sciences économiques
- www.unine.ch/seco

Bayesian Econometrics with Applications in Economics and Finance (5ER2049)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en économie appliquée	**Cours: 1 pg**	**Voir ci-dessous**	3
Master en finance	**Cours: 1 pg**	**Voir ci-dessous**	3

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Printemps

Equipe enseignante

Univ.- Prof. Dr. Florian Huber - florian.huber@sbg.ac.at
Dr. Niko Hauzenberger - niko.hauzenberg@sbg.ac.at

Contenu

The course provides an introduction to Bayesian econometrics with a special emphasis on dealing with big data issues. It consists of three blocks. The first part of the course is mainly concerned with introducing the students to the Bayesian paradigm applied to simple models. In the second part we focus on flexible multivariate time series models and their applications in macroeconomics and finance. The final part deals explicity with generalizing the methods and techniques discussed in the first two blocks to Big Data issues.

Forme de l'évaluation

Grading will be based on a group assignment and a term paper. Each part contributes 50% to final grade