NARODOWY BANK POLSKI

Tentative Programme of the NBP Webinar
Advanced econometrics: Introduction to Bayesian econometrics
20 September – 22 September 2021

20 September, Monday (UTC +2)	
09:00-10:00	Elements of Bayesian inference: estimation, prediction and model comparison
10:00-10:45	Bayes' formula
10:45-11:30	Pooling inferences from individual models (Bayesian Model Averaging)
11:30-12:15	Q&A Session
21 September, Tuesday (UTC +2)	
09:00-09:45	Linear regression model from Bayesian point of view
09:45-10:30	Basic Markov Chain Monte Carlo (MCMC) methods
10:30-11:15	Reduced form VAR with Minnesota prior
11:15-12:00	Reduced form VAR with Normal–Wishart prior
12:00-12:45	Q&A Session
22 September, Wednesday (UTC +2)	
09:00-10:00	Structural VAR with flat prior
10:00-10:45	Structural VAR with Sims and Zha prior setup
10:45-11:30	Structural VAR with zero/sign restrictions
11:30-12:15	Q&A Session

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