
Mini Course: Bayesian Methods

(Mo – Fr) July 20 – 24, 2015

Prof. Dr. Oliver Kirchkamp
(University of Jena)

Course contents:

- Introduction and Motivation
- An example: Linear Regression
- Finding posteriors
 - Analytic; Conjugate Priors
 - Metropolis-Hastings
 - Gibbs
 - Checking convergence
- Applications:
 - Robust regression
 - Discrete Choice
 - Interval regression
 - Hierarchical Models
- Nonparametric Methods?
- Identification
- Model Comparison

The mini-course consists of 4 lectures that introduce Bayesian Methods.
Everybody interested is welcome to join (free of charge.)

Lecture 1:	MO.	July 20, 15:45 – 17:15	All lectures take place in: tba
Lecture 2:	WED	July 22, 11:30 – 13:00	(presumably some seminar room in 20.14 or 20.13)
Lecture 3:	TH	July 23, 11:30 – 13:00	
Lecture 4:	FR	July 24, 11:30 – 13:00	

More detailed information (e.g., lecture notes, literature, notes on the used software package R, logistics) is available online at: <http://www.kirchkamp.de/oekonometrie/bayesK.html>

Prof. Dr. J. Philipp Reiss
Section Industrial Organization
Institute of Economics (ECON)
<http://io.econ.kit.edu>