

SYLLABUS

1. SAMPLES WITH WEIGHTS

From “simple” weighting or propensity scores to infinite dimensional parameter spaces.

An internet exchange:

Robins and Wasserman
Sims

2. ESTIMATING DSGE’S WITH MCMC, SMC, AND PARTICLE FILTERS

Herbst and Schorfheide 2016
Particle
Kantas, Doucet, Singh, Maciejowski, and Chopin (2015)
Doucet and Johansen (2008)
Shephard (2013)

3. BAYESIAN APPROACHES TO IV

“Thinking about instrumental variables”, Sims (2001)

4. BAYESIAN APPROACHES TO CROSS-SECTION GROUPED DATA

Wooldridge textbook, Chapters 10 and 11.
Wooldridge (2010)

5. BAYESIAN APPROACHES TO PANEL DATA: PANEL VAR’S

6. BAYESIAN NON-PARAMETRICS

Bayesian bootstrap
Empirical Bayes
Dirichlet process priors
Bayesian Sieves
Gosh and Ramamoorthi (2003)

REFERENCES

- DOUCET, A., AND A. N. JOHANSEN (2008): “A Tutorial on Particle Filtering and Smoothing: Fifteen years later,” Discussion paper, Oxford University, http://www.stats.ox.ac.uk/~doucet/doucet_johansen_tutorialPF2011.pdf.
- GOSH, J., AND R. RAMAMOORTHY (2003): *Bayesian Nonparametrics*. Springer-Verlag, New York.
- HERBST, E. P., AND F. SCHORFHEIDE (2016): *Bayesian Estimation of DSGE Models*. Princeton University Press, Princeton and Oxford.
- KANTAS, N., A. DOUCET, S. S. SINGH, J. MACIEJOWSKI, AND N. CHOPIN (2015): “On Particle Methods for Parameter Estimation in State-Space Models,” *Statistical Science*, 30(3), 328–351.

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- SIMS, C. A. (2001): "Thinking About Instrumental Variables," Discussion paper, Princeton University, <http://www.princeton.edu/~sims>.
- WOOLDRIDGE, J. M. (2010): *Econometric Analysis of Cross-Section and Panel Data*. MIT, second edn.