

CAMP

Centre for Applied Macro-
and Petroleum economics



The Centre for Applied Macro- and Petroleum economics (CAMP) at the BI Norwegian Business School invites PhD students and scholars to a

Mini PhD course in Bayesian Dynamic Modelling & Forecasting, October 5-7, Oslo, Norway

With Mike West

Mike West holds a Duke University distinguished chair as the Arts & Sciences Professor of Statistics & Decision Sciences in the Department of Statistical Science. He has published extensively in top international journals and is a past president of the International Society for Bayesian Analysis. He is co-author of three books on Bayesian time series analysis and dynamic modelling, several edited volumes, and multiple software packages. A more detailed bio is available at <https://stat.duke.edu/~mw/>

This short-course covers recent modelling and methodological developments in Bayesian multivariate time series and forecasting, and contacts current research frontiers. Topics covered include time-varying parameters and stochastic volatility models, dynamic latent factor models and different dynamic graphical models.

The mini-course can be accredited as a course, if participants complete an assignment at the end. If you are interested in attending this course, please indicate so by sending an email to leif.a.thorsrud@bi.no as soon as possible. There will be no fee for attending the mini-course, but participants are expected to cover their travel and accommodation costs.

For questions about the course content please email leif.a.thorsrud@bi.no

We hope to see you in Oslo in October!

Leif A. Thorsrud

Assistant Professor, CAMP and BI Norwegian Business School