



Bayesian Econometrics

By Gary Koop

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Bayesian Econometrics By Gary Koop

Researchers in many fields are increasingly finding the Bayesian approach to statistics to be an attractive one. This book introduces the reader to the use of Bayesian methods in the field of econometrics at the advanced undergraduate or graduate level. The book is self-contained and does not require that readers have previous training in econometrics. The focus is on models used by applied economists and the computational techniques necessary to implement Bayesian methods when doing empirical work. Topics covered in the book include the regression model (and variants applicable for use with panel data), time series models, models for qualitative or censored data, nonparametric methods and Bayesian model averaging. The book includes numerous empirical examples and the website associated with it contains data sets and computer programs to help the student develop the computational skills of modern Bayesian econometrics.

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Editorial Review

From the Back Cover

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- the regression model (and variants applicable for use with panel data)
- time series models
- models for qualitative or censored data
- nonparametric methods and Bayesian model averaging.

A website containing computer programs and data sets to help the student develop the computational skills of modern Bayesian econometrics can be found at: www.wiley.co.uk/koopbayesian

About the Author

Gary Koop is Professor of Economics at the University of Glasgow.

Users Review

From reader reviews:

Anita Pfeifer:

This book untitled Bayesian Econometrics to be one of several books in which best seller in this year, that is because when you read this guide you can get a lot of benefit upon it. You will easily to buy this specific book in the book retailer or you can order it by using online. The publisher with this book sells the e-book too. It makes you more easily to read this book, because you can read this book in your Smartphone. So there is no reason for you to past this publication from your list.

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