18th February: Econometric Tools

14:00-15:30: Introduction to Gibbs Sampling and the Metropolis algorithm

15:30-16:00: Break

16:00-17.30: Gibbs sampling for state-space models

19th February: Bayesian analysis of TVP-VARs and FAVARs

9:00-10.30: TVP-VARs with stochastic volatility

10.30-11:00: Break

11:00-12.30: TVP-FAVARs with stochastic volatility