

Legend: Each bullet point is roughly a lecture (slides, in person lecture, notebooks with code examples and (if desired) homework exercise

- Julia basics (**2-5 days of prep**, depending on depth and audience skill level)
 - Syntax (~1-2 hours)
 - Weird things about Julia if you come from R/Python/Stata/etc. (~1 hour)
 - Popular packages
 - FixedEffectModels.jl, GLM.jl, and StatsModels.jl
 - SciML universe
 - Turing
 - DataFrames.jl
 - CSV/various IO packages
 - Plotting
 - Symbolics and ModelingToolkit
 - Graph theory (the whole Julia graph ecosystem)
- Parallelization for economists (**~3-5 days of prep**)
 - Multithreading/multiprocessing
 - Thread safety
 - Commonly parallelized problems (bootstrapping, monte carlo, etc.)
 - GPU computation
- Optimization & automatic differentiation (**~1 week of prep**)
 - Common packages: Optim.jl, JuMP.jl, and GalacticOptim.jl
 - Automatic differentiation. ForwardDiff.jl, ReverseDiff.jl, and Zygote.jl (or Diffraction.jl if it is advanced enough)
 - Rolling your own GMM estimator, making it fast with AD, adding constraints.
 - Nested optimization
 - Dynamic programming
- Programming & Julia best practices (could be rolled into Julia basics or into the parallelism bucket) (**~1 day of prep**)
 - Git
 - Package management
 - Profiling
 - Using the type system to your advantage
 - Performance tips

- In-place operations and allocations
- Bayesian inference and probabilistic programming (**3-5 days prep**)
 - Bayes introduction (needed?)
 - What is a probabilistic programming language?
 - Simulating and estimating models
 - Bayesian time series econometrics (Bayesian ARIMA variants or perhaps something like stochastic volatility for the financy folks)
 - Bayesian differential equations
 - Bayesian DSGE models (depends on progress of Cameron's paper with Jesse Perla)