Forecasting for Social Good
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Predictive Analyses using R packages bsvars & bsvarSIGNs

bsvars.org

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Instructor

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Register for free...

05 DECEMBER 2024

10.00 am -12.00 pm London Time

https://f4sg.org/

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Who is the training for?

1. Economic analysts from governance institutions looking for cutting-edge modelling tools
2. Graduate students interested in developing research projects in applied macroeconomic analyses
3. Academics making their first steps in Bayesian Vector Autoregressions+ Anyone interested in macroeconomic forecasting

Learning objectives

1. to learn about structural vector autoregressions in the context of predictive analyses
2. to understand the information coming from interpretable quantities assessing the future
3. to learn how to use the R packages bsvars and bsvarSIGNs

Prerequisites

1. Basic knowledge of R
2. Basic understanding of Bayesian statistics, econometric modelling, and linear algebra

Predictive Analyses using R packages bsvars & bsvarSIGNs

Outline of the session

1. Introduction to Bayesian Structural VARs
2. Predictive Analyses

Outline of the lab sessions

1. Introduction to the R Packages bsvars and bsvarSIGNs
2. Working with Reproducible Workflows for Predictive Analyses

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