



Accelerating Econometric Modelling and Research

Presenters:

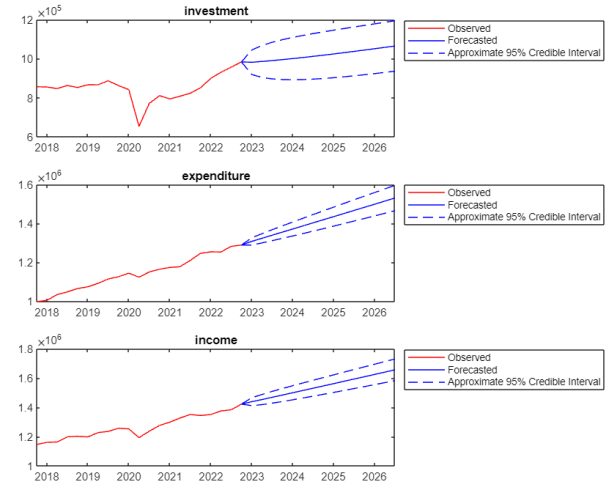
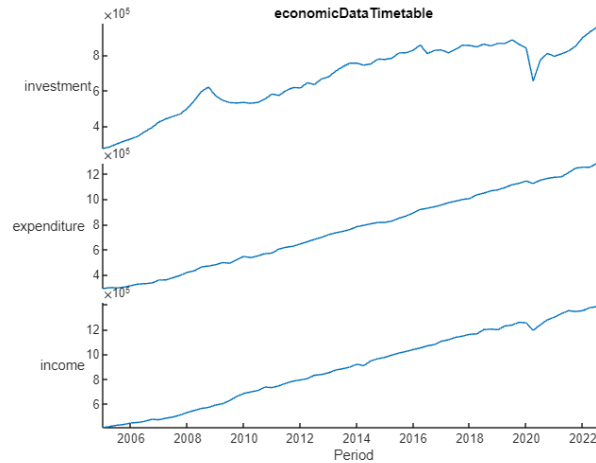
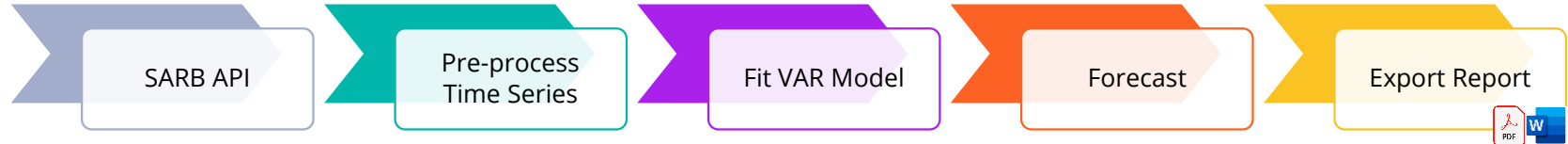
- Tatenda Bwerinofa
- Eduard Benet



Agenda

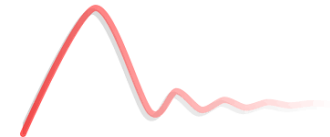
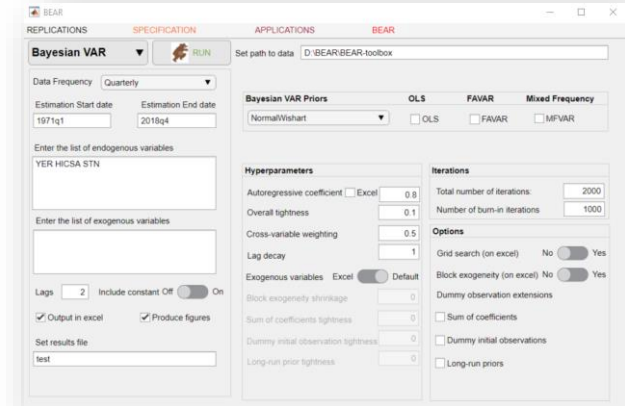
- Demo: Part 1
 - Accessing Data through the SARB API
 - Working with time-series data
 - Low-code modelling workflow to estimate a VAR model
- Demo: Part 2
 - Bayesian VAR Models (BVAR)
 - Third-party DSGE modelling tools (Dynare, BEAR, IRIS, etc.)
 - Using models from SAMNet
- Close-off

Demo: Part 1



Demo: Part 2

- Bayesian VAR Model Overview
- Third-party DSGE Modelling Tools
 - [BEAR](#), Dynare, IRIS, etc.
- [SAMNet](#)
 - Large model database of tools to model and forecast the South African economy
 - Model database includes;
 - DSGE, CGE and the SARB QPM



How can we help?



- Code Speed-up



- Ramp-up



- Interoperability



- Workshops



Open Access License Family: [Southern Africa](#)





Thank you

- Questions?
- Contact us:
 - Opti-Num Solutions: info@optinum.co.za
 - Myself directly: tatenda.bwerinofa@optinum.co.za