BPHD 8220 FINANCIAL BAYESIAN ANALYSIS

Fall 2019

Course Time: Tuesday 12:20 - 3:05 pm
Location: Friday Building 207
Professor: Dr. Yufeng Han
Office Location: Friday Building 340A
Telephone: (704) 687-8773
E-mail: yhan15@uncc.edu
Office Hours: by appointment

Textbook:

*Introduction to Bayesian Econometrics*, 2nd Edition, by Edward Greenberg *(required)*

*An Introduction to Bayesian Inference in Econometrics*, 1st Edition, by Arnold Zellner


Topics:

1. Principles of Bayesian Analysis
2. Simulation
3. Linear Regression Models
4. Multivariate Regression Models
5. Time-Series Models
6. State-Space Models
7. Volatility Models
8. Endogeneity Models

**Software:**

1. Stan
2. Edward
3. JAGS
4. BUGS & MultiBUGS
5. Python Modules: PyMC & ArviZ
6. R, STATA, SAS, Matlab, etc.

**Course Assessment:**

Homework assignments, paper presentation, and replication (or project).

**Grading:**

Homework: 30%
Paper presentation: 40%
Replication (project): 30%

**Selected Papers:**


**Academic Honesty:**

All students are required to read and abide by the Code of Student Academic Integrity. This Code forbids cheating, fabrication or falsification of information, multiple submission of academic work, plagiarism, abuse of academic materials (such as Library books on reserve), and complicity in academic dishonesty (helping others to violate the Code). Violations of the Code of Student Academic Integrity, including plagiarism, will result in disciplinary action as provided in the Code. Definitions and examples of plagiarism are set forth in the Code. The Code is available from the Dean of Students Office or online at http://www.legal.uncc.edu/policies/ps-105.html.

**Accommodations for Disability:**

Students with disabilities requiring accommodations, must first contact the Office of Disability Services (phone 704-687-4355, 230 Fretwell Building). The staff will assist you in both determining reasonable accommodations as well as coordinating these accommodations.

**Belk College Statement on Diversity:**

The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individuals is respected and maintained. Therefore, we celebrate diversity
that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.