



**Dipartimento di Statistica e Metodi Quantitativi
Dottorato in Statistica e Matematica per la Finanza**

DiSMeQ – U7

Via Bicocca degli Arcimboldi, 8 – 20126 Milano

**Bayesian Statistics:
Modelling and Computation**

Ioannis Ntzoufras

(Athens University of Business and Economics)

April 11-15, 2016

Syllabus

- *Introduction to Bayesian Logic*
- *MCMC methods*
- *Bayesian regression analysis*
- *Introduction to Bayesian modelling using Winbugs*
- *Bayesian model and variable selection*

Schedule

Monday,	April 11th: 16:00 – 18:00	(pc Lab 715 - 1st floor)
Thursday,	April 12th: 10:00 – 13:00	(pc Lab 715 - 1st floor)
Thursday,	April 14th: 9:00 – 13:00	(pc Lab 715 - 1st floor)
Friday,	April 15th: 10:00 – 13:00	(pc Lab 715 - 1st floor)

The course is targeted at PhD students and young researchers in Statistics, Biostatistics, Econometrics, Economics and Finance, and in any other field dealing with empirical research.

Attendance is free.

The max. n. of participants is 28, and for organizational reasons we ask to register by sending an email to nicoletta.alghisi@unimib.it