Resources
for Geweke lectures:
Simulation Methods in Econometrics

... Explains some of the inner workings of pseudo-random number generation and explains the comparative advantages of pseudo-random versus deterministic approaches to integration.

... Introduces computational tests of the correctness of posterior simulation algorithms, with examples of incorrect results that have appeared in the literature.

... A rigorous introduction to Bayesian econometrics, including posterior simulation. Many exercises, web site, and downloadable extensions to Matlab and S-plus.

... The conditioning in the Bayesian approach is essential in forecasting. The chapter contains many examples illustrating the practical ramifications of this fact.

... Very nice elementary treatment of modern Bayesian methods in econometrics.

... Treatment of Bayesian econometrics intermediate between Koop and Geweke. Contains many worked examples using WinBUGS software.

... Thorough yet accessible introduction to modern Bayesian econometrics with an emphasis on marketing. Website has R modules that facilitate computation.

... Overview of Bayesian DSGE models used for forecasting that have been adopted by central banks worldwide in the last 2 to 4 years. With discussion and comment.

... Treatment of continuous state space Markov chains, with the essential theory for Markov chain Monte Carlo. Goes well beyond the treatment in Geweke Section 4.5.