



# Bayesian Inference in Dynamic Econometric Models (Advanced Texts in Econometrics)

*Luc Bauwens, Michel Lubrano, Jean-François Richard*

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This book offers an up-to-date coverage of the basic principles and tools of Bayesian inference in econometrics, with an emphasis on dynamic models. It shows how to treat Bayesian inference in non linear models, by integrating the useful developments of numerical integration techniques based on simulations , and the long available analytical results of Bayesian inference for linear regression models.

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