

## Reading list: 7th Forecasting Summer School ~ Bayesian Forecasting

Aastveit, K.A., J. Mitchell, F. Ravazzolo and H.K. van Dijk (2020). “The Evolution of Forecast Density Combinations in Economics”, Oxford Research Encyclopedia of Economics and Finance.

<https://www.semanticscholar.org/paper/The-Evolution-of-Forecast-Density-Combinations-in-Aastveit-Mitchell/c06b7a01c831aadf89350dc01aeaebd40554fb52>

Bassetti, F, R. Casarin and F. Ravazzolo (2020). “Density Forecasting”. In Fuleky, P. (eds) Macroeconomic Forecasting in the Era of Big Data, Springer. [https://link.springer.com/book/10.1007/978-3-030-31150-6?wt\\_mc=Internal.Event.1.SEM.ChapterAuthorCongrat](https://link.springer.com/book/10.1007/978-3-030-31150-6?wt_mc=Internal.Event.1.SEM.ChapterAuthorCongrat)

Darwiche, A., (2010), Bayesian networks (review article), Communications of the ACM, Volume 53, Issue 12, p.80-90.

<https://doi.org/10.1145/1859204.1859227>

Lerch, S., T. Thorarinsdottir, F. Ravazzolo and T. Gneiting (2017). “Forecaster's Dilemma: Extreme Events and Forecast Evaluation”, Statistical Science, 32(1), 106-127.

<https://projecteuclid.org/journals/statistical-science/volume-32/issue-1/Forecasters-Dilemma-Extreme-Events-and-Forecast-Evaluation/10.1214/16-STS588.full>

Kaplan, L. M. and Ivanovska, M. (2018) Efficient belief propagation in second-order Bayesian networks for singly connected graphs. International Journal of Approximate Reasoning, volume 93, p.132–152.

<https://www.sciencedirect.com/science/article/pii/S0888613X17302384>

Koop, G. (2003). “Bayesian Econometrics”, J. Wiley.