Seminar on

Bayesian Inference in Econometrics and Statistics

April 27 and 28, 2012

Program

Friday, April 27		
2:00-3:30	*Time series models (Chair: Abel Rodriguez)*	
	False-positive/false-negative tradeoffs in Bayesian model comparison	Draper, David
	Robust Estimation of ARMA Models with near Root Cancellation	Startz, Richard
	Modeling the dynamics of trading networks	Betancourt, Brenda
3:45-5:15	*Volatility and risk (Chair: Matt Taddy)*	
	Bayesian Estimation of New Keynesian Models with Learning	Gaus, Eric
	Exchange Rate Fundamentals, Forecasting, and Speculation: Bayesian models in Black Markets	Ter Horst, Enrique
	A Nonparametric Mixture Modelling Framework for Extreme Value Analysis	Wang, Ziwei
5:45-7:45	*Conference dinner and reception*	
Saturday, April 28		
8:45-10:15	*Spatio-temporal and survival (Chair: Enrique ter Horst)*	
	Dynamic Multiscale Spati-Temporal Models for Gaussian Areal Data	Ferreira, Marco
	Particle learning algorithms for process convolution GPs	Liang Waley
	Nonparametric Bayesian Inference for Mean Residual Life Functions in Survival Analysis	Poyner, Valerie
10:30-12:00	*Regression models and panel data (Chair: David Draper)*	
	Inverse Regression for Analysis of Sentiment in Text	Taddy, Matt
	A Fully Nonparametric Modelling Approach to Binary Regression	DeYoreo, Maria
	Bayesian Estimation of Panel Data Fractional Response Models with Endogeneity: An Application to Standardized Test Rates	Kessler, Lawrence
1:00-2:30	*Time series and model comparison (Chair: Marco Ferreira)*	
	Bayesian semiparametric multivariate GARCH modeling	Jensen, Mark
	Dynamic factor volatility modeling: A Bayesian latent threshold approach	Nakajima, Jouchi
	Bayesian Inference for Irreducible Diffusion Processes	Stramer, Osnat