

NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics



- [Home](#)
- [Program](#)
- [Participants](#)
- [Accommodations](#)
- [Sponsors](#)
- [Contact](#)
- [Registration](#)
- [Paper Submission](#)

Program

Friday May 2

1:30-3:00 p.m. **SESSION 1 - Time Series**

Chair: Richard Hahn

- [John Maheu](#), *McMaster University*, Modeling Covariance Breakdowns in Multivariate GARCH
- [Scott Holan](#), *University of Missouri*, An Approach for Identifying and Predicting Economic Recessions in Real-Time Using Time-Frequency Functional Models
- [Basile Marquier](#), *University of Sheffield*, Bayesian cointegration for panel time series data
- [David Matteson](#), *Cornell University*, A Bayesian Functional Dynamic Linear Model

3:00-3:15 **Refreshment Break**

3:15-4:45 **SESSION 2 - Applications**

Chair: Justin Tobias

- [Jonathan McFadden](#), *Iowa State University*, Climate Change and US Corn Yields: A Dynamic Bayesian Approach
- [Joseph Pancras](#), *University of Connecticut*, Xia Wang, Investigating Nested Geographic Structure in Consumer Purchases: A Bayesian Dynamic Multi-scale Spatiotemporal Modeling Approach
- [Angela Vossmeier](#), *University of California, Irvine*, Sample Selection and Treatment Effect Estimation of Lender of Last Resort Policies
- [Hedibert Lopes](#), *INSPER - Institute of Education and Research*, Factor IV for Estimating Inter-temporal Rate of Substitution

4:45-5:00 **Refreshment Break**

5:00-6:15 **SESSION 3 - Computation**

Chair: Ben Gillen

- [Mark Bognanni](#), *Federal Reserve Bank of Cleveland*, Estimating (Markov-Switching) VAR Models without Gibbs Sampling: A Sequential Monte Carlo Approach
- [De Debkumar](#), *Texas A&M University*, An Adaptive Ensemble Kalman Filter with Parameter Estimation
- [Ivan Jeliazkov](#), *University of California, Irvine*, Simulated Likelihood Estimation by Markov Chain Monte Carlo

6:15-9:00 p.m. **Reception and Dinner**

Saturday May 3

6:30-8:30 a.m. **Breakfast**

8:30-10:15 **SESSION 4 - Topics in Bayesian Inference**
Chair: Mohsen Pourahmadi

- Steve Scott, *Google*, Inferring Causal Impact Using Bayesian Structural Time-Series Models
- Min Wang, *Michigan Technological University*, Bayesian structured variable selection in linear regression models
- Mehdi Shoja, *University of Wisconsin, Milwaukee*, Information Provided by Uncertainty and Disagreement of Economic Forecasters
- Sebastien Blais, *UQO*, Normalizing Empirically Underidentified Linear State-Space Models
- Aris Spanos, *Virginia Tech*, Why the Decision-Theoretic Perspective Misrepresents Frequentist Inference

10:15-10:30 **Refreshment Break**

10:30-12:00 p.m. **SESSION 5 - Mixture Models**
Chair: Ehsan Soofi

- Richard Hahn, *University of Chicago*, de Finetti Theorems for Data Analysis
- Martin Burda, *University of Toronto*, Copula Based Factorization in Bayesian Multivariate Infinite Mixture Models
- Chao Chang, *Washington University in St. Louis*, Bayesian Quantile Regression via Dirichlet Process Mixture of Logistic Distributions
- Stefano Peluso, *University of Lugano*, Bayesian nonparametric State Space Models via Mixture Process of Products of Dirichlet Processes

12:00-1:15 p.m. **Lunch**

1:15-2:30 **SESSION 6 - Finance**
Chair: Sanjib Basu

- Carlos Carvalho, *The University of Texas*, Testing Asset Pricing Models
- Jani Luoto, *University of Helsinki*, Noncausal Bayesian Vector Autoregression
- Andrea Carriero, *University of London*, No Arbitrage Priors, Drifting Volatilities, and the Term Structure of Interest Rates

2:30-2:45 **Refreshment Break**

2:45-4:15 p.m. **SESSION 7 - In Honor of Arnold Zellner**
Chair: Rob McCulloch

- Siddhartha Chib, *Washington University in St. Louis*, Nonparametric Bayes Analysis of the Sharp and Fuzzy Regression Discontinuity Designs (45 minutes)
- James Berger, *Duke University*, Criteria for Bayesian model choice, with application to variable selection (45 minutes)