Seminar on
Bayesian Inference
in Econometrics and Statistics
August 1-2, 2005

Charles F. Knight Executive Education Center
John M. Olin School of Business
Washington University
1 Brookings Drive
Campus Box 1133
St. Louis, MO 63130
PROGRAM

Monday, August 1

Knight Center, Room 200

3:00 p.m.  Introductory Remarks by Siddhartha Chib and Arnold Zellner

3:15 p.m. - 4:45 p.m.
SESSION 1 – Modeling and Nonparametrics, Chair: Jay Kadane
- Rob Kass, Carnegie Mellon University, "Bayesian Functional Data Analysis."
- David Draper, University of California Santa Cruz, "Bayesian Model Specification."
- Sanjib Basu, Northern Illinois University, "Modeling with Dirichlet Process Mixtures."

4:45 p.m. - 5:00 p.m.
Refreshment Break, Knight Center 2nd Floor Break Area

5:00 p.m. - 6:45 p.m.
SESSION 2 – Applications, Chair: Richard Anderson
- Steven Scott, University of Southern California, "A Doubly Nested Hidden Markov Model for Internet Browsing Behavior."
- George Monokrousos, UC San Diego, "Dynamic Limited Dependent Variable Modeling and U.S. Monetary Policy."
- Simon Jackman, Stanford University, "Tracking Public Opinion over Election Campaigns: a Bayesian Approach."

7:00 p.m. - 7:30 p.m.  Bar and Drinks

7:30 p.m. – 9 p.m.  DINNER, Knight Center Dining Room

9:00 p.m. – 9:30 p.m.  After Dinner Talk
- Stephen Fienberg, Carnegie Mellon University, "When Did Bayesian Inference Become "Bayesian"?"
Tuesday, August 2

Knight Center, Room 200

7:00 a.m. - 8:30 a.m. BREAKFAST, Knight Center 2nd Floor Break Area

8:30 a.m. - 10:00 a.m.
SESSION 3 - Modeling and Finance, Chair: Guofo Zhou
- Rob McCulloch, University of Chicago, "On the Determination of General Scientific Models with Applications to Asset Pricing."
- John Geweke, University of Iowa, "Smoothly Mixing Regressions."

10:00 a.m. - 10:15 a.m. Refreshment Break, Knight Center 2nd Floor Break Area

10:15 a.m. - 12:00 p.m.
SESSION 4 - Time Series & Stochastic Processes, Chair: Ed Greenberg
- Michael Pitt, University of Warwick, "Likelihood Based Inference for Diffusion Driven Models."
- Mark Jensen, Federal Reserve Bank of Atlanta, "Bayesian Estimation of an ARFIMA Stochastic Volatility Model."
- Sujit Ghosh, North Carolina State University, "Bayesian Analysis of Random Coefficient AutoRegressive Models."

12:00 p.m. - 1:00 p.m. LUNCH, Knight Center Dining Room

1:00 p.m. - 2:15 p.m.
SESSION 5 - Missing Data, Priors and Physics, Chair: Mike Dueker
- Wolfgang Polasek, Institute of Advanced Studies Vienna, "Tightness Priors for Short-Time Panel Data Models."
- Josh Landon, The George Washington University, "Bayesian Analysis of the Lattice QCD Problem."

2:15 p.m. - 3:00 p.m. Refreshment Break, Knight Center 2nd Floor Break Area

2:30 p.m. - 4:00 p.m.
SESSION 6 - Information Processing, MCMC and Selection, Chair: Nina Baranchuk
- Arnold Zellner, University of Chicago, "Bayesian Information Processing."
- Subha Guha, Harvard University, "Generalized Post-stratification and Importance Sampling for Subsampled Markov Chain Monte Carlo Estimation"
- Ivan Jeliakov, UC Irvine, "Bayesian Inference when Data are Incidentally Truncated."
Seminar on Bayesian Inference in Econometrics and Statistics
Chair: Siddhartha Chib

The mission of the annual Seminar on Bayesian Inference in Econometrics and Statistics is to bring together young and established researchers working in the field of Bayesian statistics. The meeting provides a forum for the presentation of ongoing research in Bayesian theory and applications, regardless of area.

Sponsors of the Seminar on Bayesian Inference in Econometrics and Statistics:

- National Science Foundation
- National Bureau of Economic Research
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- Center for Research in Economics and Strategy
- Department of Economics, Washington University in St. Louis
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- Olin School of Business, Washington University in St. Louis