Program

Friday, April 29 - Knight Center, Room 200

1:30 – 3:00 p.m.  SESSION 1 – DSGE Models
Chair: Siddhartha Chib, Washington University in St. Louis

- Eric Gaus, Ursinus College, “DSGE Estimation of Models with Learning.”
- Ed Herbst, University of Pennsylvania, “Gradient and Hessian-Based MCMC for DSGE Models.”
- Srikanth Ramamurthy, Loyola University, Maryland, “The Effect of Monetary Policy on the Term Premium: Evidence from a DSGE Model.”
- Michael Bauer, Federal Reserve Bank of San Francisco, “Term Premia and the News.”

3:00 – 3:15 p.m. Refreshment Break, 2nd Floor Break Area

3:15 – 4:45 p.m.  SESSION 2 – Time Series
Chair: Carlos Carvalho, University of Texas, Austin

- Mark Jensen, Federal Reserve Bank of Atlanta, “Semiparametric Asymmetric Stochastic Volatility.”
- Jouchi Nakajima & Mike West, Duke University, “Bayesian Analysis of Latent Threshold Dynamic Models.”

4:45 – 5:00 p.m. Refreshment Break, 2nd Floor Break Area

5:00 – 6:30 p.m.  SESSION 3 – Bayesian Inference and Information: In Memory of Arnold Zellner
Chair: Ehsan Soofi, University of Wisconsin-Milwaukee

- Xiao-Li Meng, Harvard University, “How Informative is my Time Series?”
- Dan Nicolae, University of Chicago, with Matthew Reimherr, “An Information Perspective on Measuring Dependence.”
- Herman K. van Dijk, Erasmus University, Rotterdam (Based on joint work with Arnold Zellner, T. Ando, N. Basturk, L. Hoogerheide), “Direct and Indirect Monte Carlo Approaches for Bayesian Analysis of the Simultaneous Equations and Instrumental Variables Models: A Synthesis.”
6:30 – 7:00 p.m. Reception, Anheuser-Busch Dining Hall

7:00 – 9:30 p.m. DINNER and After Dinner Talks: In Memory of Arnold Zellner, Anheuser-Busch Dining Hall

- Jim Berger, Duke University
- Xiao-Li Meng, Harvard University
- Herman van Dijk, Erasmus University, Rotterdam
- Mike West, Duke University

Saturday, April 30 - Knight Center, Room 200

6:30 – 8:30 a.m. BREAKFAST, 2nd Floor Break Area

8:30 – 10:00 a.m. SESSION 4 – Computation and Methodology
Chair: Edward Greenberg, Washington University in St. Louis

- Martin Burda, University of Toronto, “Bayesian Adaptive quasi-Hamiltonian Monte Carlo with an Application to High-Dimensional BEKK GARCH Models.”
- Richard Carter, University of Western Ontario and University of Calgary, “Is Your Proper Prior Too Informative?”
- Hedibert Lopes, University of Chicago, “Particle Learning for Fat-tailed Distributions.”
- Daniel Zantedeschi, University of Texas, Austin, “Direct Sampling.”

10:00 – 10:15 a.m. Refreshment Break, 2nd Floor Break Area

10:15 – 11:45 a.m. SESSION 5 – Networks
Chair: Justin Tobias, Purdue University

- Angelo Mele, University of Illinois, Urbana-Champaign, “A Structural Model of Segregation in Social Networks.”
- Perla Reyes Cuellar, University of California, Santa Cruz, “A Bayesian Nonparametric Approach to Modelling Multiple Networks.”
- Hao Wang, University of South Carolina, “The Bayesian Graphical Lasso.”

11:45 – 1:00 p.m. LUNCH, Room 340

1:00-2:45 p.m. SESSION 6 – Categorical Responses
Chair: Christopher Hans, Ohio State University

- Lane Burgette, Duke University, “Symmetric Bayesian Multinomial Probit Models.”
- Sylvia Frühwirth-Schnatter, University of Linz, “Logit, Probit, or Robit - Efficient Bayesian Inference Using Scale-Mixtures of Probit Models.”
- Rémi Piatek, University of Chicago, “Constructing Economically Justified Aggregates: An Application to the Early Origins of Health.”
- Matt Taddy, University of Chicago, “Inverse Regression for Analysis of Sentiment in Text.”

2:45 – 3:00 p.m Refreshment Break, 2nd Floor Break Area
3:00 – 4:30 p.m.  **SESSION 7A – Regression – Room 200**
Chair: Ivan Jeliazkov, University of California, Irvine

- Carlos Carvalho, University of Texas, “On The Long Run Volatility of Stocks.”
- Marco Ferreira, University of Missouri, “Objective Bayesian Analysis for Exponential Power Regression Models.”
- Nan Lin, Washington University in St. Louis, “Model Selection in Binary and Tobit Quantile Regression Using the Gibbs Sampler.”
- Justinas Pelenis, Princeton University, “Bayesian Semiparametric Regression.”

3:00 – 4:30 p.m.  **SESSION 7B – Macroeconomics – Room 211**
Chair: Susie Bayarri, University of Valencia

- Luiggi Donayre, Indiana University, “The Role of Aggregation in the Nonlinear Relationship Between Monetary Policy and Output.”
- Alin Mirestean, Research Department, International Monetary Fund, “Limited Information Bayesian Model Averaging for Dynamic Panels with Short Time Periods.”
- Tim Salimans, Erasmus University, Rotterdam, “Variable Selection and Functional Form Uncertainty in Cross-Country Growth Regressions.”
- Liugang Sheng, University of California, Davis, “Did China Diversify Its Foreign Reserves?”