1:30-2:50 p.m.  SESSION 1 – Inference in VAR
Chair: Davide Pettenuzzo
- 1:50-2:10 Jose' Luis Montiel Olea, Columbia University (joint with Mikkel Plagborg-Moller), “Simultaneous Confidence Bands: Theoretical Comparisons and Recommendations for Practice.”

2:30-2:40  REFRESHMENT BREAK  2nd Floor Break Area

2:40-4:00 p.m.  SESSION 2 – Macroeconomics
Chair: Danilo Leiva-Leon
- 2:40-3:00 Christian Matthes, Federal Reserve Bank of Richmond (joint with Fabio Canova), “A composite likelihood approach for dynamic structural models.”
- 3:00-3:20 Giovanni Nicolo, University of California, Los Angeles (joint with Francesco Bianchi), “A Generalized Approach to Indeterminacy in Linear Rational Expectations Models.”

4:00-4:10  REFRESHMENT BREAK  2nd Floor Break Area

4:10-5:30 p.m.  SESSION 3 – Semiparametric & Nonparametric Inference
Chair: Laura Liu
- 4:30-4:50 Longhao Zhuo, University of Missouri, Columbia, “Nonparametric Bayesian inference on stochastic dominance.”
- 4:50-5:10 Subharup Guha, University of Missouri, Columbia (joint with Veerabhadran Baladandayuthapani), “A nonparametric Bayesian Technique for High-Dimensional Regression.”

5:30 – 6:30 p.m.  Reception  Courtyard??

6:30 – 9 p.m.  DINNER  Anheuser-Busch Dining Hall
SATURDAY, May 27

Knight Center, Room 200

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

8-9:20 a.m. SESSION 4 – Predictive Inference
Chair: Mark Jensen

• 8-8:20 Guanhao Feng, University of Chicago (joint with Nicholas Polson), “Regularizing Bayesian Predictive Regressions.”
• 8:20-8:40 Giorgio Primiceri, Northwestern University (joint with Domenico Giannone and Michele Lenza), “Economic Predictions with Big Data: The Illusion of Sparsity.”
• 8:40-9:00 Matthew Johnson, Duke University (joint with Mike West), “Bayesian Predictive Synthesis for Probabilistic Forecast Calibration and Combination.”
• 9:00-9:20 Mark Jensen, Federal Reserve Bank of Atlanta, “Predicting Mortgage Default When the Loan Data or Defaults are Sparse.”

9:20-9:30 REFRESHMENT BREAK 2nd Floor Break Area

9:30-10:50 SESSION 5 – Portfolio Analysis and Asset Pricing
Chair: David Rapach

• 9:30-9:50 Simone Manganelli, European Central Bank, “Deciding with Judgment.”
• 9:50-10:10 Jared Fisher, University of Texas at Austin (joint with Carlos Carvalho), “Bayesian Dynamic Linear Models for Strategic Asset Allocation.”
• 10:10-10:30 John Maheu, McMaster University (joint with Xin Jin and Qiao Yang), “Bayesian Parametric and Semiparametric Factor Models for Large Realized Covariance Matrices.”
• 10:30-10:50 David Rapach, Saint Louis University, (joint with Fei Tan), “Asset Pricing with Recursive Preferences and Stochastic Volatility: a Bayesian DSGE Analysis.”

10:50-11:00 REFRESHMENT BREAK 2nd Floor Break Area

11-12:00 SESSION 6 – Variable Selection, Model Comparisons and Endogenous Growth
Chair: Xin Zheng

• 11-11:20 David Puelz, University of Texas at Austin (joint with Richard Hahn and Carlos Carvalho), “Variable Selection in Seemingly Unrelated Regressions with Random Predictors.”
• 11:40-12:00 Xiaming Zeng, Washington University in St. Louis (joint with Siddhartha Chib), “Bayesian Comparison of Linear Factor Pricing Models.”

12:20-1:30 LUNCH Anheuser-Busch Dining Hall

1:30-2:50 SESSION 7 – Applied Macroeconomics
Chair: Qiao Yang

- 1:30-1:50 Richard Startz, University of California, Santa Barbara, “The Next Hundred Years of Growth: Growth and Convergence.”

2:50-3 REFRESHMENT BREAK 2nd Floor Break Area

3-5:00 SESSION 8 – Multivariate SV, Design and Endogeneity
Chair: Sounak Chakraborty

- 3:50-4:10 Sebastien Blais, University of Quebec, “Structural Parameter Expansion for Data Augmentation.”
- 3:50-4:10 William McCausland, University of Montreal (joint with Samuel Gingras), “Joint Sampling of States and Parameters in State Space Models.”
- 4:10-4:30 Mingan Yang, San Diego State University, “A Bayesian Analysis of the Incomplete Block Crossover Design.”
- 4:30-4:50 Sounak Chakraborty, University of Missouri, Columbia, “Bayesian Non-linear Models for Handling Endogeneity with Multiple Correlated Responses.”