

Seminar on
Bayesian Inference
 in Econometrics and Statistics
 May 4-5, 2007



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Program Overview/Outline

Friday, May 4 <i>Knight Center, Room 210</i>	
1:25 p.m.	Introductory Remarks by Siddhartha Chib
1:30 p.m. - 2:45 p.m.	SESSION 1 - Financial Time Series Chair: Mike Pitt <ul style="list-style-type: none"> • Mike West, Duke University, "Dynamic Matrix-Variate Graphical Models." • Hedibert Lopes, University of Chicago, "Time-Varying Joint Distributions Through Copulas." • Abel Rodriguez, Duke University, "Dynamic Density Estimation with Financial Applications."
2:45 p.m. - 3:00 p.m.	Refreshment Break , Knight Center, O'Donnell Lounge
3:00 - 4:15 p.m.	SESSION 2 - Model Choice and Model Assessment Chair: Ivan Jeliazkov <ul style="list-style-type: none"> • Sylvia Frühwirth-Schnatter, University Linz/Austria, "Marginal Likelihood for Non-Gaussian Data from the Auxiliary Mixtures Sampling Output" • Valen Johnson, U.T. MD Anderson Cancer Center, "Bayesian Pivotal Quantities." • Liana Jacobi, University of Melbourne, "Analysis of Treatment Response Data from Eligibility Designs."
4:30 p.m. - 6:10 p.m.	SESSION 3 - Bayesian Clustering, Longitudinal Analysis Chair: Sreenivas Jammalamadaka <ul style="list-style-type: none"> • Peter Mueller, U.T. MD Anderson Cancer Center, "Bayesian Clustering with Regression." • Debao Zhang, Purdue University, "Generalized Shrinkage Estimators Adaptive to Sparsity and Asymmetry of High Dimensional Parameter Spaces." • Anton Westveld, Washington University, School of Law, "A Bayesian Mixed Effects Model for Longitudinal Social Network Data." • Sanjib Basu, Northern Illinois University, "A Bayesian Joint Model for Longitudinal and Survival Data."
6:30 p.m.	Reception , Knight Center Dining Room
7:00 p.m.	DINNER , Knight Center Dining Room
9:00 p.m. - 9:30 p.m.	After Dinner Talk on the Occasion of Arnold Zellner's 80th Birth Year <ul style="list-style-type: none"> • Ed Greenberg, Washington University, and Jim Berger, Duke University.
Saturday, May 5 <i>Knight Center, Room 200</i>	
6:45 a.m. - 7:45 a.m.	BREAKFAST , Knight Center Dining Room
7:45 a.m. - 9:00 a.m.	SESSION 4- Time Series Chair: Yasuhiro Omori <ul style="list-style-type: none"> • Elena Goldman, Pace University, "Bayesian Comparison of Long Memory and Threshold Nonlinearity in Time Series Models." • Steven Scott, University of Southern California, "A Nested Hidden Markov Model for

	<p>Internet Browsing Behavior."</p> <ul style="list-style-type: none"> • Pasquale Della Corte, University of Warwick, "An Economic Evaluation of Empirical Exchange Rate Models: Robust Evidence of Predictability and Volatility Timing."
9:00 a.m. - 9:15 a.m.	Refreshment Break , Knight Center, Room 211
9:15 a.m. - 10:45 a.m.	<p>SESSION 5 - Survey Data and Endogenous Regressors Chair: Rob McCulloch</p> <ul style="list-style-type: none"> • Justin Tobias, Iowa State University, "What Are the Consequences of Consequentiality." • Ehsan Soofi, University of Wisconsin - Milwaukee, "What Are They Thinking? Capturing Uncertainty when Respondents Are Unsure of Their Likelihoods of an Event." • Mingliang Li, SUNY - Buffalo, "Bayesian Estimation in a Correlated Random Coefficient Model: Do Individuals with the Highest Returns to Schooling Acquire the Most Schooling?" • Patrick Waelbroeck, ENST "Sample Selection with an Endogenous Ordinal Variable."
11:00 a.m. - 12:30 p.m.	<p>SESSION 6 - Prior Distributions and Objective Bayes Chair: Susie Bayarri</p> <ul style="list-style-type: none"> • Susan Paddock, RAND Corporation, "Addressing Multiple Inferential Goals Using Flexible Prior Distributions in Two-Stage Hierarchical Models." • William McCausland, Universite' de Montre'al, "On Bayesian Analysis and Computation for Functions with Monotonicity and Curvature Restrictions." • Marco Ferreira, University of Missouri, Columbia, "Objective Bayesian Analysis for the Student-t Regression Model." • Jeffrey Mills, University of Cincinnati, "Objective Bayes Factors for Precise Hypotheses."
12:30 p.m. - 1:30 p.m.	LUNCH , Knight Center, Room 340
1:30 p.m. - 2:45 p.m.	<p>SESSION 7 - Marketing and Meta Regression Chair: Andrei Strijnev</p> <ul style="list-style-type: none"> • Atanu Adhikari, Syracuse University, "Pricing of Experience Product under Individual Budget Constraint: A Hierarchical Bayes Model with Consumer Heterogeneity." • Andres Musalem, Duke University, "A Bayesian Latent Class Approach to Ecological Inference for Multi-way Contingency Tables." • Klaus Moeltner, University of Nevada, Reno, "Meta-Regression and Benefit Transfer: Data Space, Model Space, and the Quest for Optimal Scope?"
2:45 p.m. - 3:00 p.m.	Refreshment Break , Knight Center, Room 211
3:00 p.m. - 4:15 p.m.	<p>SESSION 8 - Macroeconomics and Regional Modeling Chair: Shawn Ni</p> <ul style="list-style-type: none"> • Michael Dueker, Federal Reserve Bank of St. Louis, "Multivariate Markov Switching Models With Weighted Regime Determination: Giving France More Weight Than Finland." • Surekha Kopparty Rao, Indiana University Northwest, "Bayesian Price Index Numbers." • Olivier Parent, University of Cincinnati, "A Bayesian Spatial Model Composition Analysis of Knowledge Production."