Seminar on

Bayesian Inference in Econometrics and Statistics

May 1-2, 2009

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PROGRAM

Friday, May 1 Knight Center, Room 220

1:30 p.m. - 2:50 p.m. **SESSION 1 – Micro and Macro theory**
Chair: Siddhartha Chib

- Andrew Ching, University of Toronto, "A Practitioner's Guide to Bayesian Estimation of Discrete Choice Dynamic Programming Models."
- Ahmed Khwaja, Duke University, "Estimating a Dynamic Oligopolistic Game with Serially Correlated Unobserved Production Costs."
- Atsushi Inoue, North Carolina State University, "Inference in Weakly Identified DSGE Models."
- Srikanth Ramamurthy, Washington University in St. Louis, "Tailored Randomized-Block MCMC Methods for Analysis of DSGE Models."

2:50 p.m. - 3:00 p.m. **Refreshment Break,** 2nd Floor Break Area

3:00 p.m. - 4:20 p.m. **SESSION 2 – Function and Density Estimation**
Chair: Ivan Jeliazkov

- Carlos Carvalho, University of Chicago, "The Horseshoe Approach to Sparsity."
- Sujit Ghosh, North Carolina State University, "A Variable Selection Approach to Bayesian Monotonic Regression with Bernstein Polynomials."
- Qing Li, Washington University in St. Louis, "The Bayesian Elastic Net."
- Andriy Norets, Princeton University, "Bayesian Modeling of Joint and Conditional Distributions."

4:20 p.m. - 4:40 p.m. **Refreshment Break,** 2nd Floor Break Area

4:40 p.m. - 6:25 p.m. **SESSION 3 – SV and Particle Filtering**
Chair: John Maheu

- Gianni Amisano, European Central Bank/University of Brescia, "Particle Filters for Markov-Switching Stochastic Correlation Models."
- Mark Jensen, Federal Reserve Bank of Atlanta, "Bayesian Semiparametric Stochastic Volatility Modeling."
- Hedibert Lopes, University of Chicago, "Particle Learning for Generalized Dynamic Conditionally Linear Models."
- Bruno Lund, Getulio Vargas Foundation Graduate School of Economics, "The Role of Options, Stochastic Volatility and Jumps in the Interest Rate Risk Premia Dynamics."
- Abel Rodriguez, University of California, Santa Cruz, "Stochastic Volatility Models Including Open, Close, High and Low Prices."

6:30 p.m. – 7:00 p.m. **Reception**, Anheuser-Busch Dining Hall

7:00 p.m. – 9:30 p.m **DINNER**, Anheuser-Busch Dining Hall

Saturday, May 2 Knight Center, Room 200

6:45 a.m. - 8:10 a.m. **BREAKFAST,** 2nd Floor Break Area

8:15 a.m. - 9:15 a.m. **SESSION 4 – Time Series and Model Comparisons**
Chair: Michael McCracken

- John Geweke, University of Iowa, "Optimal Prediction Pools."
- Giovanni Petris, University of Arkansas, "The Multiprocess Dynamic Linear Model: A New Look at an Old Model."
- Vincent Agboto, Meharry Medical College, "Bayesian Approaches to Model Robust and Model Discrimination Designs."

9:15 a.m. - 9:30 a.m. **Refreshment Break,** 2nd Floor Break Area

9:30 a.m. -10:30 a.m. **SESSION 5 – Semiparametric Bayes**
Chair: Sanjib Basu

- Martin Burda, University of Toronto, "Dynamic Panel Probit with Flexible Correlated Effects."
- Edward Greenberg, Washington University in St. Louis, "Additive Cubic Spline Regression with Dirichlet Process Mixture Errors."
- Matthew Harding, Stanford University, "A Semiparametric Poisson Mixture Model with Hurdle-at-Zero Selectivity."

10:30 a.m. - 10:45 a.m. **Refreshment Break,** 2nd Floor Break Area

10:45 p.m. - 12:05 p.m. **SESSION 6 – Modeling**
Chair:Margaret Carroll

- Marco Ferreira, University of Missouri, Columbia, "Analysis of Economic Data with Multiscale Spatio-Temporal Models."
- Byron Gajewski, University of Kansas, "Modeling Temporal Multivariate Quality Indicators via a Bayesian Latent Variable Model."
- Jeff Gill, Washington University in St. Louis, "Bayesian Circular-Linear Regression."
- Scott Holan, University of Missouri, Columbia, "Bayesian Multiscale Multiple Imputation with Implications to Data Confidentiality."

12:15 p.m. -1:15 p.m. **LUNCH,** Anheuser-Busch Dining Hall

1:15 - 2:35 p.m. **SESSION 7 – Discrete Data and Direct Monte Carlo**
Chair: Ed Greenberg

- Shif Gurmu, Georgia State University, "Bayesian Approach to Zero-Inflated Ordered Probit Models."
- Martijn van Hasselt, The University of Western Ontario, "A Bayesian Analysis of Binary Misclassification: Inference in Partially Identified Models."
- Matthew Osborne, US Department of Justice, "Consumer Learning, Switching Costs, and Heterogeneity: A Structural Examination."
- Arnold Zellner, University of Chicago, "A Direct Monte Carlo Approach for Bayesian Analysis of the Simultaneous Equation Model."

2:35 p.m. - 2:45 p.m. **Refreshment Break,** 2nd Floor Break Area

2:45 p.m. - 4:30 p.m. **SESSION 8 – Applications**
Chair: Matthew Harding

- Samiran Ghosh, Indiana University, "Hierarchical Clustering in Linear Array with Application in Genetics and Microbiology."
- Subharup Guha, University of Missouri, Columbia, "Bayesian Hidden Markov Modeling of Array-CGH Data."
- Abdulkadir Hussein, University of Windsor, "Comparing Some Frequentist and Bayesian Approaches to Accounting for Missingness: Application to the Canadian Child Safety Survey."
- Ivan Jeliazkov, University of California, Irvine, "Bayesian Analysis of the Interactions Between Bacteria and Viruses in Marine Ecosystems."
- Criselda Toto, Worcester Polytechnic Institute, "Benchmarking Finite Population Means Using a Bayesian Regression Model."