

2026 NSF-CEME SBIES Conference

University of Washington, Seattle

May 1–2, 2026

Oak Hall, Denny Room

Friday, May 1, 2026

7:30 am–8:00 am Continental Breakfast – Denny Room, Oak Hall

Session 1 Variable Selection and Other Topics Chair: [TBD]

- 8:00 am–9:35 am
- “Dirichlet Process Mixtures of Block g Priors for Model Selection and Prediction in Linear Models” Anupreet Porwal, **Abel Rodriguez**
 - “Minimax Bayesian Predictive Inference with the Horseshoe Prior” **Percy S. Zhai**, Veronika Ročková
 - “Mixture Modeling for Temporal Point Processes with Memory” **Xiaotian Zheng**, Athanasios Kottas, Bruno Sansó
 - “Bayesian Group-Shrinkage Based Estimation for Panel Vector Autoregressive Models with Mixed Frequency Data” Nilanjana Chakraborty, **Kshitij Khare**, George Michailidis

9:35 am–9:50 am Refreshment Break

Session 2 Microeconometrics and Choice Chair: [TBD]

- 9:50 am–11:25 am
- “A Bayesian Perspective on the Maximum Score Problem” **Christopher D. Walker**
 - “Robustly Estimating Heterogeneity in Factorial Data Using Rashomon Partitions” Aparajithan Venkateswaran, Anirudh Sankar, Arun G. Chandrasekhar, **Tyler H. McCormick**
 - “Inequality Sensitive Optimal Treatment Assignment” **Eduardo Zambrano**
 - “Bayesian Deep Learning for Discrete Choice” Daniel F. Villarraga, **Ricardo A. Daziano**

11:30 am–12:30 pm Lunch

Session 3 Time Series and Structural Breaks Chair: [TBD]

- 12:30 pm–1:40 pm
- “Posterior Dilution in Bayesian Structural Break Models: A Groupwise Sparsity Approach to Autoregressive Time Series” **Yi-Chi Chen**, Kuo-Jung Lee
 - “State Space Variance Ratio Test for Sequential Change Point Detection” Ruyu Tan, Gregory Duncan, **Vanja Dukic**
 - “News-Implied Production Networks and Aggregate Output” **Gustavo Schwenkler**, H. Zheng

1:40 pm–1:55 pm Refreshment Break

Session 4 Forecasting and State Space Chair: [TBD]

- 1:55 pm–3:30 pm
- “How to Catch a Star? Reliability of Filtering Estimates in Linear State Space Systems” Gianni Amisano, **Thorsten Drautzburg**, Andrea Stella
 - “Trend-Cycle Decomposition and Forecasting using Bayesian Multivariate Unobserved Components” **Mohammad R. Jahan-Parvar**, Charles Knipp, Paweł J. Szerszen
 - “Monotonicity Assumptions for Recession Forecasting” **David Kelley**
 - “Theory-Based Priors for the Output Gap” Matteo Luciani, **Michele Piffer**, Andrea Renzetti

3:30 pm–3:45 pm Refreshment Break

Session 5		Monetary Policy and Term Structure	
		Chair: [TBD]	
3:45 pm–4:55 pm		<ul style="list-style-type: none"> • “Estimating the Dynamic Term Structure of the Monetary Policy Uncertainty Premiums” Hyunzi Oh, Kyu Ho Kang • “Do Monetary Policy Shocks Affect the Neutral Rate of Interest?” Danilo Leiva-León, Rodrigo Sekkel, Luis Uzeda • “Monetary Policy and Credit Supply Adjustment with Endogenous Default and Prepayment” Tiezheng Song 	
4:55 pm–5:00 pm		Refreshment Break	
Poster Session		Poster Session	
		Chair: [TBD]	
5:00 pm–6:00 pm		<ul style="list-style-type: none"> • “Robust Price Discovery to Heavy-Tailed Market Shocks” Jaeho Kim, Scott C. Linn, Sora Chon • “Reexamining Gaussian Copula Endogeneity Correction with Noncontinuous Endogenous Regressors” Yifan Zhang, Qi Zhao, Duncan K. H. Fong, Wenyu Jiao • “Assessing the Monetary Stance Along the Yield Curve: A Natural Yield Curve Model” Claus Brand, Gavin Goy, Wolfgang Lemke • “HAR Inference for Quantile Regression in Time Series” Jungbin Hwang, Gonzalo Valdés • “Reinforcement Learning for Estimating DSGE Models” Cristhian Rosales-Castillo • “Bayesian Copula Tensor Factor Models for Multivariate Time Series with Mixed Data” Hadi Safari-Katesari, S. Yaser Samadi, Yisu Hou • “High Dimensional Retail Complementarity: Evidence from Chicago” Samsun Knight, Kenichi Shimizu • “Structural Autoregressions for Multi-Dimensional Data” Bernhard van der Sluis • “A Domain-Specific Language for Bayesian Moment Condition Models in R” Siddhartha Chib, Minchul Shin • “Heterogeneous Life Cycles in the Labor Market” Hie Joo Ahn • “Semiparametric estimation for multivariate Hawkes processes using dependent Dirichlet processes: An application to order flow data in financial markets”, Alex Ziyu Jiang, Abel Rodriguez • “Investor Learning and the Aggregate Allocation of Capital to Active Management”, Jeong Ho (John) Kim 	
7:00 pm		DINNER – Location TBD	

Saturday, May 2, 2026

8:00 am–8:30 am		Continental Breakfast – Denny Room, Oak Hall	
Session 6		VAR and Macro	
		Chair: [TBD]	
8:30 am–10:20 am		<ul style="list-style-type: none"> • “Dynamic Factor Stochastic Volatility-in-Mean VAR for Large Macroeconomic Panels” Daichi Hiraki, Siddhartha Chib, Yasuhiro Omori • “Restricted Large Bayesian Vector Autoregressions” Eva F. Janssens, Robin L. Lumsdaine • “Partially Identified Heteroskedastic SVARs” Emanuele Bacchiocchi, Andrea Bastianin, Toru Kitagawa, Elisabetta Mirto • “Incorporating Micro Data into Macro Models Using Pseudo VARs” Gary Koop, Stuart McIntyre, James Mitchell, Ping Wu • “Learning the Macroeconomic Language” Siddhartha Chib, Fei Tan 	
10:20 am–10:35 am		Refreshment Break	
Session 7		Finance and Asset Pricing	
		Chair: [TBD]	
10:35 am–12:00 pm		<ul style="list-style-type: none"> • “Empirical Asset Pricing with Bayesian Regression Trees” Drew Creal, Jaeho Kim 	

- “Factor Identity” Jiantao Huang, Christian Julliard, **Ran Shi**
- “Measuring Inflation Risk Using Matrix Dynamic Factors: A Granular Approach for the Euro Area” Marta Bańbura, Joshua Chan, **Wei Zhang**
- “Bayesian Inference for Price Discovery Measures” **Wenqiu Ma**, Eric Zivot

12:00 pm–1:00 pm Lunch

Session 8 **Models and Methods**
Chair: [TBD]

- 1:00 pm–2:35 pm
- “Using Prior Studies to Design Experiments: An Empirical Bayes Approach” **Zhiheng You**
 - “Relaxing the Fréchet Assumption in Spatial Economics: A Finite Mixture Approach” **Andriy Norets**
 - “Bayesian Estimation of Endogenous Network Effects in SAR Models: Application to R&D Collaboration” Yajie Xu, **Murat Munkin**
 - “Dynamic Discrete Data Models with Correlated Errors” **Shubham Karnawat**

2:35 pm Conference Adjournment