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: Siddhartha Chib**
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: Ricardo A. Daziano**
9:50 am–11:10 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** • "Bayesian Deep Learning for Discrete Choice" Daniel F. Villarraga, **Ricardo A. Daziano**
11:15 am–12:30 pm	Lunch
Session 3	**Time Series and Structural Breaks** **Chair: Eric Zivot**
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: Chang-Jin Kim**
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: Tiezheng Song**
3:45 pm–4:55 pm	• "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: Eric Zivot and Chang-Jin Kim**
5:00 pm–6:00 pm	• "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 • "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**
6:15 pm	**DINNER** **Ivar's Salmon House** 401 NE Northlake Way Seattle, WA 98105

Saturday, May 2, 2026	
8:00 am–8:30 am	Continental Breakfast – Denny Room, Oak Hall
Session 6	**VAR and Macro** **Chair: Fei Tan**
8:30 am–10:20 am	• "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: Wenqiu Ma**
10:35 am–12:00 pm	• "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: Shubham Karnawat**
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**
2:35 pm	Conference Adjournment