Friday, May 3 - Knight Center, Room 220

1:30 p.m. – 3:00 p.m. **SESSION 1 – Nonparametrics/Semiparametric** **Room 220**

Chair: Siddhartha Chib, Washington University

- Hwan-sik Choi, *Purdue University*, “Expert Information and Nonparametric Bayesian Inference of Rare Events.”
- Jiaying Gu, *University of Illinois*, “Unobserved Heterogeneity in Longitudinal Data: An Empirical Bayes Perspective.”
- Rob McCulloch, *University of Chicago*, “Monotonically-constrained nonparametric high-dimensional function estimation using Bayesian additive regression trees.”
- Liao Yuan, *University of Maryland*, “Semi-parametric Bayesian Partially Identified Models based on Support Function.”

3:00 - 3:15 **Refreshment Break** 2nd Floor Break Area

3:15 - 4:45 **SESSION 2 - Time Series** **Room 220**

Chair: Nan Lin, Washington University

- Atsushi Inoue, *North Carolina State University*, “Inference on Impulse Response Functions in Structural VAR Models.”
- Jaeho Kim, *University of Washington*, “An Efficient Bayesian Inference of Regime-Switching ARMA Models: Dynamics of Ex-Ante Real Interest Rate Under Regime Shifts.”
- Jani Luoto, *University of Helsinki*, “A Noncausal Autoregressive Model with Time-Varying Parameters: An Application to U.S. Inflation.”
- Giovanni Petris, *University of Arkansas*, “A Bayesian framework for functional time series analysis.”

4:45 – 5:00 **Refreshment Break** 2nd Floor Break Area

5:00 – 6:15 **SESSION 3 – Macroeconomics** **Room 220**

Chair: Justin Tobias, Purdue University

- Eric Gaus, *Ursinus College*, “Learning and Loss Functions: Comparing Optimal and Operational Monetary Policy Rules.”
- Ed Herbst, *Federal Reserve Board*, “Sequential Monte Carlo Sampling for DSGE Models.”
- Dongho Song, *University of Pennsylvania*, “Identifying Long-Run Risks: A Bayesian Mixed-Frequency Approach.”

6:15 – 7:00 **Reception** Courtyard

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

Saturday, May 4 - Knight Center, Room 220

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

8:30 – 10:15 **SESSION 4 – Finance** **Room 220**

Chair: Carlos Carvalho, The University of Texas

- Anatoliy Belaygorod, *RGA*, “Practical Specification of Affine Jump-Diffusion Stochastic Volatility Models.”
- Brenda Betancourt, *University of California, Santa Cruz*, “Modelling and prediction of financial trading networks: A case study in the NYMEX natural gas futures market.”

- John Maheu, *McMaster University*, "A Bayesian Nonparametric Analysis of the Relationship between Returns and Realized Variance."
- Ravindra Sastry, *SMU*, "Tales of Tails: Quantifying Extreme Downside Risk."
- Zhongxian Men, *University of Waterloo*, "Bayesian Inference of Asymmetric Stochastic Conditional Duration Models."

10:15 – 10:30 **Refreshment Break** 2nd Floor Break Area

10:30 – 12:00 p.m. **SESSION 5 – Regularization, Deviance** **Room 220**

Chair: Edward Greenberg, Washington University

- Sounak Chakraborty, *University of Missouri*, "Bayesian Regularization via Graph Laplacian."
- Shawn Ni, *University of Missouri*, "Bayesian Analysis of Multivariate Smoothing Splines."
- Zhenyu Wang, *University of Missouri*, "Bayesian Elastic-Net and Fused Lasso for Semiparametric Structural Equation Models."
- Tao Zeng, *Singapore Management University*, "Robust Deviance Information Criterion for Latent Variable Models."

12:00 – 1:15 p.m. **LUNCH** **Room 340**

1:15 – 2:45 **SESSION 6 – Topics** **Room 220**

Chair: Sanjib Basu, Northern Illinois University

- Martin Burda, *University of Toronto*, "Bayesian Estimation of Games under Rationalizability."
- Ivan Jeliazkov, *University of California, Irvine*, "Nonparametric Vector Autoregressions: Specification, Estimation, and Inference."
- William McCausland, *University of Montreal*, "Bayesian Inference and Model Comparison for Random Choice Structures."
- Andriy Norets, *Princeton University*, "Credibility of confidence sets in nonstandard econometric problems."

2:45 – 3:00 **Refreshment Break** 2nd Floor Break Area

3:00 - 4:15 **SESSION 7 – Applications** **Room 220**

Chair: Richard Hahn, University of Chicago

- David S. Matteson, *Cornell University*, "A Spatio-Temporal Mixture Model for Point Processes with Application to Ambulance Demand."
- Irina Panovska, *Washington University in St. Louis*, "What Explains the Recent Jobless Recoveries."
- Hongxia Yang, *IBM*, "Dynamic Latent Class Model Averaging for Online Prediction."