

Friday May 2

1:30-3:00 p.m. **SESSION 1 - Time Series**

Chair: Richard Hahn

- [John Maheu](#), *McMaster University*, [Modeling Covariance Breakdowns in Multivariate GARCH](#)
- [Scott Holan](#), *University of Missouri*, [An Approach for Identifying and Predicting Economic Recessions in Real-Time Using Time-Frequency Functional Models](#)
- [Basile Marquier](#), *University of Sheffield*, [Bayesian cointegration for panel time series data](#)
- [David Matteson](#), *Cornell University*, [A Bayesian Functional Dynamic Linear Model](#)

3:00-3:15 **Refreshment Break**

3:15-4:45 **SESSION 2 - Applications**

Chair: Justin Tobias

- [Jonathan McFadden](#), *Iowa State University*, [Climate Change and US Corn Yields: A Dynamic Bayesian Approach](#)
- [Joseph Pancras](#), *University of Connecticut*, [Xia Wang](#), [Investigating Nested Geographic Structure in Consumer Purchases: A Bayesian Dynamic Multi-scale Spatiotemporal Modeling Approach](#)
- [Angela Vossmeier](#), *University of California, Irvine*, [Sample Selection and Treatment Effect Estimation of Lender of Last Resort Policies](#)
- [Hedibert Lopes](#), *INSPER - Institute of Education and Research*, [Factor IV for Estimating Inter-temporal Rate of Substitution](#)

4:45-5:00 **Refreshment Break**

5:00-6:15 **SESSION 3 - Computation**

Chair: Ben Gillen

- [Mark Bognanni](#), *Federal Reserve Bank of Cleveland*, [Estimating \(Markov-Switching\) VAR Models without Gibbs Sampling: A Sequential Monte Carlo Approach](#)
- [De Debkumar](#), *Texas A&M University*, [An Adaptive Ensemble Kalman Filter with Parameter Estimation](#)
- [Ivan Jeliazkov](#), *University of California, Irvine*, [Simulated Likelihood Estimation by Markov Chain Monte Carlo](#)

6:15-9:00 p.m. **Reception and Dinner**

Saturday May 3

6:30-8:30 a.m. **Breakfast**

8:30-10:15 **SESSION 4 - Topics in Bayesian Inference**

Chair: Mohsen Pourahmadi

- [Steve Scott](#), *Google*, [Inferring Causal Impact Using Bayesian Structural Time-Series Models](#)
- [Min Wang](#), *Michigan Technological University*, [Bayesian structured variable selection in linear regression models](#)
- [Mehdi Shoja](#), *University of Wisconsin, Milwaukee*, [Information Provided by Uncertainty and Disagreement of Economic Forecasters](#)
- [Sebastien Blais](#), *UQO*, [Normalizing Empirically Underidentified Linear State-Space Models](#)
- [Aris Spanos](#), *Virginia Tech*, [Why the Decision-Theoretic Perspective Misrepresents Frequentist Inference](#)

10:15-10:30 **Refreshment Break**

10:30-12:00 p.m. **SESSION 5 - Mixture Models**

Chair: Ehsan Soofi

- [Richard Hahn](#), *University of Chicago*, [de Finetti Theorems for Data Analysis](#)
- [Martin Burda](#), *University of Toronto*, [Copula Based Factorization in Bayesian Multivariate Infinite Mixture Models](#)
- [Chao Chang](#), *Washington University in St. Louis*, [Bayesian Quantile Regression via Dirichlet Process Mixture of Logistic Distributions](#)
- [Stefano Peluso](#), *University of Lugano*, [Bayesian nonparametric State Space Models via Mixture Process of Products of Dirichlet Processes](#)

12:00-1:15 p.m. **Lunch**

1:15-2:30 **SESSION 6 - Finance**

Chair: Sanjib Basu

- [Carlos Carvalho](#), *The University of Texas*, [Testing Asset Pricing Models](#)
- [Jani Luoto](#), *University of Helsinki*, [Noncausal Bayesian Vector Autoregression](#)
- [Andrea Carriero](#), *University of London*, [No Arbitrage Priors, Drifting Volatilities, and the Term Structure of Interest Rates](#)

2:30-2:45 **Refreshment Break**

2:45-4:15 p.m. **SESSION 7 - In Honor of Arnold Zellner**

Chair: Rob McCulloch

- [Siddhartha Chib](#), *Washington University in St. Louis*, [Nonparametric Bayes Analysis of the Sharp and Fuzzy Regression Discontinuity Designs](#) (45 minutes)
- [James Berger](#), *Duke University*, [Criteria for Bayesian model choice, with application to variable selection](#) (45 minutes)