European Seminar on Bayesian Econometrics

CALL FOR PAPERS

8th ESOBE Annual Workshop

October 26-27, 2017, Maastricht University, Maastricht, The Netherlands

The European Seminar on Bayesian Econometrics, see www.esobe.org, is pleased to announce that the 8th ESOBE Annual Workshop will be held at Maastricht University, Maastricht, The Netherlands.

In addition to invited presentations, the workshop will have contributed sessions, a special session by junior scientists and poster presentations. Submissions for all sessions should be sent to esobe2017@maastrichtuniversity.nl by **July 20, 2017**.

Researchers who received their Ph.D. after **October 2014** or **expect to graduate by November 2017**, may register as "junior scientist" (a detailed CV must be submitted during registration) and apply for a travel award. Papers submitted by junior scientists will be eligible for the Special Session of Junior Scientists.

Keynote speakers

- David Dunson (Duke University)
- Michael Smith (Melbourne Business School)
- Mattias Villani (Linköping University)

General information

ESOBE stands for European Seminar on Bayesian Econometrics. In recent decades Bayesian econometrics has expanded enormously in areas such as optimal processing of information from various sources, efficient forecasting using sets of models, and measuring policy effectiveness and its associated risk.

The ESOBE meetings have no particular theme but at each meeting a discussion forum for new and recent research is created. Their aim is to bring together researchers and professionals interested in the application of Bayesian inference in economics in relatively small annual workshops that usually take two days.

Specific focus at Maastricht meeting: Bayesian statistical learning and pattern recognition in economics, finance and marketing

Given the availability of large data sets in economics, finance and marketing, pattern recognition through statistical learning has become an important research area with enormous practical applications. The Bayesian approach is eminently suitable for this. The invited speakers David Dunson and Mattias Villani are internationally recognized scholars in Bayesian statistical learning. Papers that deal with these topics are actively solicited.

Tutorial by Mattias Villani on Bayesian statistical learning using mass data

Mattias Villani (Linköping University) will give a one-day workshop on Bayesian statistical learning on **October 25, 2017**. This workshop is organized depending on the number of enrolled researchers. Registration for the workshop is free for the participants of ESOBE 2017, but a registration email should be sent to esobe2017@maastrichtuniversity.nl by **September 1, 2017.**

Local organisers: Nalan Basturk (chair), Peter Schotman (chair), Stephan Smeekes and Rui Jorge Almeida.

Scientific committee: Nalan Basturk (UM), Peter Schotman (UM), Stephan Smeekes (UM), Rui Jorge Almeida (UM and BISS Institute), Luc Bauwens (Université Catholique de Louvain), Fabio Canova (BI Norwegian Business School), Sylvia Frühwirth-Schnatter (Wirtschaftsuniversität Wien), Gary Koop (Strathclyde Business School) and Herman K. van Dijk (Erasmus University Rotterdam and Norges Bank).

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