ESOBE 2011

Brussels

Organizers:
Luc Bauwens
David Veredas
Raf Wouters

November 5 – 6, 2011

Saturday, November 5th

Session I Chair: Luc Bauwens

Monetary regime changes and the term structure: evidence from a DSGE model	Siddharta Chib
Bayesian analysis of vine copulas with applications to financial data	Claudia Czado

Session II Chair: Simon Potter

Rare Shocks, great recessions	Marco del Negro
Bayesian estimation of the extended macro-finance model	Hans Dewachter

Session III Chair: Herman van Dijk

Particle Markov chain Monte Carlo Methods	Christophe Andrieu
On some properties of Markov chain Monte Carlo simulation methods based on the particle filter	Paolo Giordani

Session IV Chair: Michel Lubrano

Hierarchical shrinkage in time-varying parameter models	Gary Koop
Bayesian treatment effects models for panel outcomes	Sylvia Frühwirth-Schnatter

Sunday, November 6th

Session V Chair: Raf Woutens

Prior selection for vector autoregressions	Domenico Giannone
Structural analysis with classical and Bayesian large reduced rank VARs	Massimiliano Marcellino

Session VI Chair: Mark Jensen

Bayesian semiparametric multivariate GARCH modelling	John Maheu
Marginal likelihood for Markov-switching and change-point GARCH models	Luc Bauwens and Arnaud Dufays