ESOBE 2014
Cergy

Keynote speakers:
Nicolas Chopin
Arnaud Doucet
Sylvia Frühwirth-Schnatter
John Maheu
Mark Steel
Jun Yu

Program chairs:
Jeroen Rombouts
Andras Fulop

November 6 – 7, 2014

Thursday, November 6th

Macro

Bayesian Semi-parametric vector autoregressions	Maria Kalli
Regional Growth and Business Cycles in Japan	Kazuhiko Kakamu
Nowcasting in Real Time Using Popularity Priors	George Monokroussos

Finance

Sparse Bayesian Factor analysis	Sylvia Frühwirth-Schnatter
Inferring Volatility Dynamics and Variance Risk Premia: An Efficient Bayesian Approach	Andras Fulop
A direct and full-information estimation of the distribution of skill in the mutual fund industry	Filippos Papakonstantinou

Computation

Markov chain Monte Carlo when using an unbiased likelihood estimator	Arnaud Doucet
Sequential Quasi Monte Carlo	Nicolas Chopin
An extended support approach for particle Markov chain Monte-Carlo methods	Eduardo F. Mendes

Friday, November 7th

Hypothesis testing

Robust Deviance Information Criterion for Latent Variable Models	Jun Yu
A Bayesian Test for Multimodality with Applications to DNA and Economic Data	Nalan Basturk

Nonparametrics

Modelling price jumps using Bayesian nonparametric methods	Jim Griffin
Bayesian Semiparametric Modeling of Realized Covariance Matrices	JOhn Maheu

Luc Bauwens session Chair: Michel Lubrano

Bayesian modelling of skewness and kurtosis with two-piece scale and shape transformations	Mark Steel
Sparse change-point models	Arnaud Dufays
How Uncertainty found a place in Bayesian Econometrics after its 20-th Century Rise	Herman van Dijk