

1-2 September 2023, University of Glasgow UK

Scientific Programme

Friday 1 September 2023

8:30	Registration and coffee
Keynote Speech I	
9:00	Anna Simoni (CREST, CNRS) Regression Under Endogeneity: Bernstein-von Mises Theory and Bayes Factors Testing
Senior Bayesian Speech I	
10:00	Michael Smith (Melbourne Business School) Deep Distributional Time Series Models and the Probabilistic Forecasting of Intraday Electricity Prices
10:30	Coffee Break
Contributed Session I	
11:00	David Kohns (Aalto University) Flexible Bayesian MIDAS: time-variation, group-shrinkage and sparsity
11:30	Tomasz Wozniak (University of Melbourne) Partial Identification of Heteroskedastic Structural VARs Theory and Bayesian Inference
12:00	Gregor Kastner (Universität Klagenfurt) Time-varying Risk Premia and Volatility Dynamics in Multi-Asset Class Returns
12:30	Michele Piffer (King's College London) Flexible prior beliefs on impulse responses in Bayesian vector autoregressive models
13:00	Lunch & Poster Session
Poster Session I	
Rainer Alexander Schüssler (Universität Rostock) Forecasting Macroeconomic Tail Risk in Real Time: Do Textual Data Add Value?	
Andres Ramirez Hassan (Universidad EAFIT) Efficiently Testing Model Specification in Approximate Bayesian Computation Using Asymptotic Properties	
Sune Karlsson (Örebro University) Does Money Growth Predict Inflation	
Michel Lubrano (Aix-Marseille School of Economics) Bayesian correction for missing rich using a Pareto II tail with unknown threshold Combining EU-SILC and WID data	
Yiyong Luo (University College London) Bayesian Inference of Vector Autoregressions with Tensor Decompositions	
Niko Hauzenberger (University of Salzburg) Nonparametric tools for mixed-frequency data	
Łukasz Kwiatkowski (Krakow University of Economics) Identification of structural shocks in Bayesian VEC models with two-state Markov-switching heteroskedasticity	
Enrico Wegner (Maastricht University) Transmission Mechanisms, Mediation Analysis, and Causal Graphs in SVARs	

Keynote Speech II

- 14:30 **Jim Griffin** (University College London)
Bayesian nonparametric approaches to time series modelling
- Senior Bayesian Speech II**
- 15:30 **William Maccausland** (Université de Montréal)
Joint sampling of states and parameters in state space models
- 16:00 Coffee Break
- Contributed Session II**
- 16:30 **Jin Xin** (Shanghai University of Finance and Economics)
The autoregressive inverse-Wishart multivariate stochastic volatility model and the factor extension
- 17:00 **Matteo Iacopini** (Queen Mary University of London)
Bayesian Tensor Quantile Regression
- 17:30 **Seyma Vahap** (University of Strathclyde)
Bayesian dynamic graphical models for high-dimensional vector autoregressions with time-varying parameters and volatility discounting
- 18:00 First day concludes
- 19:00 Dinner in Kelvin Gallery (University Main Building)

Saturday 2 September 2023

- 8:30 Coffee
- Keynote Speech III**
- 9:00 **Carlos Carvalho** (University of Texas at Austin)
Paper Title TBC
- Senior Bayesian Speech III**
- 10:00 **Sujit Ghosh** (North Carolina State University)
Nonparametric estimation of multivariate copula using empirical Bayes methods
- 10:30 Coffee Break
- Contributed Session III**
- 11:00 **Santiago Montoya-Blandon** (University of Glasgow)
Bayesian Inference of Network Formation Models with Payoff Externalities
- 11:30 **Liana Jacobi** (University of Melbourne)
Multi-substance Use, Choice Limitations and Policy Implications
- 12:00 **Margarita Grushanina** (Vienna University of Economics and Business)
Dynamic Mixture of Finite Mixtures of Factor Analysers with Automatic Inference on the Number of Clusters and Factors
- 12:30 Lunch and Poster Session
- Poster Session II**
- Tony Chernis** (Bank of Canada)
Decision Synthesis in Monetary Policy
- María Fernanda Pintado Serrano** (Queen Mary University London)
Uncertainty Quantification in Bayesian Reduced-Rank Sparse Regressions
- Annika Camehl** (Erasmus University Rotterdam)
What do Data Say About Time-Variation in Monetary Policy Shock Identification
- Hugo Gobato Souto** (HAN University)

Introducing NBEATSx to Realized Volatility Forecasting

Dawid Bernaciak (University College London)

A loss discounting framework for model averaging and selection in time series models

Tao Sun (University of Melbourne)

A Bayesian Factor-Augmented Multi-Product Use Model with Choice Set Endogeneity with an Application to Marijuana Use

Mante Zelvyte-Bernaciak (University College London)

Multiplex Network Hawkes Model for the Assessment of Systemic Risk Propagation

Leopold Ringwald (International Institute for Applied Systems Analysis)

Unusual weather in unusual economic times

Luis Gruber (Universität Klagenfurt)

Dynamic Sparsity in Factor Stochastic Volatility Models

Young Researcher Session

- 14:00 **Ping Wu** (University of Strathclyde)
Fast, Order-Invariant Bayesian Inference in VARs using the Eigendecomposition of the Error Covariance Matrix
- 14:25 **Maximilian Schröder** (BI Norwegian Business School)
Mixing it up: A new approach to inflation at risk
- 14:50 **Tobias Scheckel** (Austrian Institute of Economic Research)
Stochastic Block Network Vector Autoregressions
- 15:15 **Tommaso Tornese** (Queen Mary University London)
Bayesian Inference for Heteroskedastic Proxy-SVARs
- 15:40 **Panel discussion**
- 16:15 Conference concludes