ESOBE 2021
Madrid

Keynote speakers:
Herman Van Dijk
Daniel Peña
Helga Wagner

Invited speakers:
Manuel Arellano
Roberto Casarin
Gael Martin
Enrique Sentana

Program committee:
Conchi Ausín
Gregor Kastner
Sylvia Kaufmann
Sylvia Frühwirth-Schnatter
Herman van Dijk

September 2 – 3, 2021

Thursday, September 2nd

Keynote speech I Chair: Pedro Galeano

An Ecumenical Approach for Big Learning with High Dimensional Time Series	Daniel Peña (joint with R. Tsay)

Invited Paper I Chair: Pedro Galeano

Loss-Based Variational Bayes Prediction	Gael Martin (joint with D. T. Frazier, R. Loaiza-Maya and B. Koo)

Contributed session Chair: Helena Veiga

Addressing COVID-19 Outliers in BVARs with Stochastic Volatility	Elmar Mertens
Combining Bayesian VARs with survey density forecasts: does it pay off	Federica Brenna
Identifying High-Frequency Shocks with Bayesian Mixed-Frequency VARs	Fabio Parla

Poster Session

Bayesian reconciliation of the return predictability	Borys Koval
Dynamic Shrinkage Priors for Large Time-varying Parameter Regressions using Scalable Markov Chain Monte Carlo Methods	Niko Hauzenberger
Modelling the Relation between the US Real Economy and the Corporate Bond-Yield Spread in Bayesian VARs with non-Gaussian Disturbances	Stepan Mazur
Dynamic Stochastic MIDAS Copula Models	Audrone Virbickaite
The importance of supply and demand for oil prices: evidence from non-Gaussianity	Robin Braun
Understanding Growth-at-Risk: A Markov-Switching Approach	Francesca Loria
Model uncertainty and the direction of fit of the postwar U.S. Phillips curve(s)	Francesca Rondina
A Unified Framework to Estimate Macroeconomic Stars	Saeed Zaman
Modeling and Forecasting Macroeconomic Downside Risk	Andrea De Polis

Keynote speech II Chair: Conchi Ausín

Quantifying time-varying forecast uncertainty and risk for the real price of oil	Herman van Dijk

Invited Paper II Chair: Conchi Ausín

Normal but Skewed?	Enrique Sentana (joint with D. Amengual and X. Bei)

Contributed session Chair: Mike Wiper

Perspectives on Bayesian decision analysis and constrained forecasting	Mike West
Tail Forecasting with Multivariate Bayesian Additive Regression Trees	Gary Koop
VCBART: Bayesian trees for varying coefficients	Sameer Deshpande
Generalized Poisson Difference Autoregressive Processes	Giulia Carallo

Friday, September 3rd

Keynote speech III Chair: Conchi Ausín

Bayesian treatment effects models	Helga Wagner

Invited paper III Chair: Conchi Ausín

Bayesian Inference on Probabilistic Surveys	Roberto Casarin

Contributed session Chair: Pedro Galeano

Is dimensionality reduction a curse? Bayesian analysis of the mean-volatility dynamic factor model	Mengheng Li
Fast and Flexible Bayesian Inference in Time-varying Parameter Regression Models	Florian Huber
Proper scoring rules for evaluating asymmetry in density forecasting	Matteo Iacopini

Poster Session

Tail forecasts of inflation using time-varying parameter quantile regressions	Michael Pfarrhofer
Spying on the prior of the number of data clusters and the partition distribution in Bayesian cluster analysis	Jan Greve
On the effectiveness of the European Central Bank's conventional and unconventional policies under uncertainty	Anna Stelzer
A dynamic leverage stochastic volatility model	Hoang Nguyen
New Ways of Doing Variable Selection and Shrinkage in the Factor Augmented Vector Error Correction Model	Ping Wu
Evolving Monetary Policy in the Aftermath of the Great Recession	Aymeric Ortmans
Forecasting with VAR-teXt and DFM-teXt models: exploiting changes in central bank communication	Leonardo N. Ferreira
Monetary Policy and Long Term Relationships in the Singapore Exchange Rate: a Bayesian Approach	Daniel Oliveira
A New Domain-Specific Language for MCMC Inference	Daniel Winkler

Young Researcher session Chair: Mike Wiper

Real-time Inflation Forecasting Using Non-linear Dimension Reduction Techniques	Karin Klieber
Ultimate Pólya Gamma Samplers – Efficient MCMC for possibly imbalanced binary and categorical data	Gregor Zens
Disentangling Covid-19, Economic Mobility, and Containment Policy Shocks	Annika Camehl
Semiparametric Functional Factor Models with Bayesian Rank Selection	Daniel R. Kowal

Invited paper IV Chair: Helena Velga

Modelling subjective probability distributions for future income	Manuel Arellano (joint with O. Attanasio, B. Augsburg and S. Crossman)

Contributed session Chair: Helena Velga

Economic Theories and Macroeconomic Reality	Christian Matthes
Monitoring the Economy in Real-Time: Trends and Gaps in Real Activity and Prices	Thomas Hasenzagl
Monetary policy shocks over the business cycle	Martin Bruns