ESOBE 2018

New Orleans

Keynote speakers:
Antonietta Mira
Juan F. Rubio-Ramirez
Neil Shephard
Chris Sims

Program committee:
Mark Jensen (Chair)
Hedibert Lopes
Herman van Dijk
Sylvia Frühwirth-Schnatter

October 11 – 12, 2018

Thursday, October 11th

Keynote Talk I Chair: Mark Jensen

"New" Bayesian SVAR Tools	Juan Rubio-Ramirez

Session I Chair: Marco Del Negro

Inference in Structural Vector Autoregressions When the Identifying Assumptions are Not Fully Believed: Re-evaluating the Role of Monetary Policy in Economic Fluctuations	James Hamilton
A Class of Time-Varying Parameter Structural VARs for Inference under Exact or Set Identification	Mark Bognanni
Large-Scale Dynamic Predictive Regressions	Daniele Bianchi

Invited Macro Session Chair: Sylvia Kaufmann

A Bayesian Approach for Inference on Probabilistic Surveys	Marco Del Negro
The Origins and Consequences of Macroeconomic Uncertainty	Francesco Bianchi

Poster Session I

A Bayesian Time-Varying approach to density estimation	Enrique ter Horst
A Bayesian Semiparametric Stochastic Volatility Model with Markovian Mixtures	Chenxing Li
Dynamic Pooling using Bayesian Nonparametrics for U.S. Short-term T-Bill Rates	Qiao Yang
Bayesian semiparametric multivariate stochastic volatility with an application to international stock-market co-movements	Martina Danielova Zaharieva
Forecasting Cryptocurrencies Under Model and Parameter Instability	Francesco Ravazzolo
Reverse Quantitative Easing: What are the macroeconomic consequences of shrinking the Federal Reserve's balance sheet?	Kyle Rechard

Session II (EFaB) Chair: Hedibert Lopes

Monotonic Effects of Characteristics on Returns	Jared Fisher
Dynamic Mixed Frequency Synthesis for Economic Nowcasting	Kenichiro McAlinn
Testing the Random Utility Hypothesis Directly	William McCausland

Session III (Predictability) Chair: John Maheu

Dynamic Function-on-Scalars Regression	Daniel Kowal
Mixed-Frequency Predictive Regressions	Hanlin Yang
Modelling Structural Changes in Distribution	Yong Song

Keynote Talk II Chair: Tao Zha

A Likelihood Approach to Weighted Data: Basu's Elephants Revisited	Christopher Sims

Friday, October 12th

Keynote Talk III Chair: Sylvia Frühwirth-Schnatter

Posteriors on parameters from moment conditions	Neil Shephard

Keynote Talk IV Chair: Herman van Dijk

Semiparametric Multivariate and Multiple Change-Point Modelling With an Application to Short-term Interest Rates	Antonietta Mira

Session IV (Methodology) Chair: Jared Fisher

Bayesian Inference for ARFIMA Models	John Geweke
Hamiltonian Sequential Monte Carlo with Application to Consumer Choice Behavior	Martin Burda
Adaptive Bayesian Estimation of Mixed Discrete-Continuous Distributions under Smoothness and Sparsity	Andriy Norets

Poster Session II

The Macroeconomic Impact of the ECB's Unconventional Monetary Policy Measures	Garo Garabedian
Flexible Stochastic Conditional Duration Model	Samuel Gingras
Redistribution effect of monetary policy: evidence from Brazil	Aishameriane Schmidt
Liquidity From Two Lending Facilities	Angela Vossmeyer

Session V (Nonparametric) Chair: Mark Fisher

Semiparametric Bayesian Estimation of Dynamic Discrete Choice Models	Kenichi Shimizu
Nonparametric Dynamic Conditional Beta	John Maheu
Factor Investing: A Bayesian Ensemble Learning	Guanhao Feng

Invited Session IIChair: Mark Jensen

Unique representations of sparse factor models	Sylvia Kaufmann
Predictive Density Combinations with Dynamic Learning for Large Data Sets in Economics and Finance	Herman van Dijk
Econometric Identification in Sparse Bayesian Factor Analysis	Sylvia Frühwirth-Schnatter