

ESOBE 2010

Rotterdam

Program Chairs: Richard Paap, Dennis Fok

November 5 – 6, 2010

Friday, November 5th

Discrete Dependent Variables

Nonparametric Bayesian Modeling of Monotone Preferences for Discrete Choice Experiments	John Geweke
Logit, Probit, or Robit? - A Unifying Approach using Location-Scale Mixtures of Probits	Sylvia Frühwirth-Schnatter
Multivariate Structural Time Series Models with Hierarchical Structure for Count Data	Nobuhiko Terui

Bayesian Model Averaging

Forecasting Inflation using Dynamic Model Averaging	Gary Koop
LA Bayesian Approach to Model Uncertainty	Tao Zha
Mixtures of g-priors for Bayesian Model Averaging with Economic Applications	Mark Steel
Bayesian Model Averaging in the Instrumental Variable Regression Model	Roberto Leon-Gonzalez

Volatility & Term Structure

The Information Content of Realized Volatility: What we could have known in 2008?	Eric Jacquier
Probabilistic Forecasts of Volatility and its Risk Premia	Gael Martin
A nonlinear DSGE model for the term structure with regime shifts	Gianni Amisano

Farewell address

Bayes Procedures for 21st Century Key Issues	Herman van Dijk
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Saturday, November 6th

Nonparametric Bayes

Generalized Smooth Mixtures	Mattias Villani
Variable selection and functional form uncertainty in cross-country growth regressions	Tim Salimans
Modeling U.S. Inflation Dynamics: A Bayesian Nonparametric Approach	Markus Jochmann

DSGE Models

Identification Issues in Bayesian Analyzes of DSGE Models	Frank Kleibergen
Evaluating Prediction of Comovements	Frank Schorfheide
Bayesian Inference for Non Gaussian Time Series Models using the Particle Filter and Adaptive Sampling	Robert Kohn
Divergent Priors and Well Behaved Bayes Factors	Rodney Strachan

Structural Breaks

Forecasting Macro-Economic Time Series with Change-Point Models	Jeroen Rombouts
An alternative Bayesian approach to structural breaks in time series models	Sjoerd van den Hauwe
K-state Switching Models with Endogenous Transition Distribution	Sylvia Kaufmann

Keynote address

Bayesian Inference with Weak Assumptions	Christopher Sims
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