ESOBE European Seminar on Bayesian Econometrics

Scientific Programme

Monday 2 September 2019

8:30	Registration and coffee

Welcome address

9:00	**Katerina Petrova** (University of St Andrews & UPF)

Keynote Speech I

9:10	**Veronika Ročková** (University of Chicago) Dynamic Sparse Factor Analysis

10:00	**Katerina Petrova** (University of St Andrews) A generalised l_p-norm filter for time-varying parameter models
10:30	Coffee Break

Contributed Session

11:00	**Xiaobin Liu** (Zhejiang University) Estimating Finite-Horizon Life-Cycle Models: A Quasi-Bayesian Approach
11:30	**Conchi Ausin** (Universidad Carlos III de Madrid) Copula Stochastic Volatility in spot oil returns: Approximate Bayesian Computation with VaR application
12:00	**Chun Fung Kwok** (University of Melbourne) When do prior parameter choices matter? Introducing high-dimensional sensitivity analysis of Bayesian MCMC inference via posterior manifolds
12:30	Lunch

Poster Session

13:30	**Agnieszka Borowska** (University of Glasgow) Partially Censored Posterior for Robust and Efficient Risk Evaluation
	Miguel Herculano (University of Glasgow) Growth Fragility and Systemic Risk under Model Uncertainty
	Sharada Davidson (University of Strathclyde) International Uncertainty Spillovers
	Gregor Zens (Vienna University of Economics and Business) A Factor-Augmented Markov Switching (FAMS) Model
	Annika Schnucker (Erasmus University Rotterdam) International Monetary Policy Transmission
	Seyma Vahap (University of Strathclyde) Bayesian composite likelihood methods for large VAR models with time varying parameters and stochastic volatility
	Chenxin Li (McMaster University) Do Better Return Density Forecasts Lead to Economic Gains in Portfolio Allocation?
	Martina Zaharieva (Erasmus University Rotterdam) Bayesian Bernstein copula for uncorrelated dependent MGARCH errors
	Bahar Sungurtekin Hallam (University of Essex) An Analysis of International Shock Transmission: A Multi-level Factor Augmented Time-varying GVAR Approach

Keynote Speech II

14:30	**Sylvia Kaufmann** (Study Center Gerzensee) The Cyclical Component of Labor Market Polarization and Jobless Recoveries in the US

Invited paper

15:20	**Monica Billio** (Universita Ca' Foscari Venice) Markov Switching Tensor Regression for Time-Varying Networks
15:50	Coffee Break

Contributed Session

16:20	**Sune Karlsson** (Orebro University) Flexible Fat-tailed BVARs
16:50	**Rainer Schuessler** (University of Rostock) Modelling Time-varying Restrictions in VARs using Latent Thresholds
17:20	**Michele Piffer** (Queen Mary University London) Bayesian Structural VAR models: a new approach for prior beliefs on impulse responses
18:30	Drinks reception & dinner at [Hotel du Vin & Bistro]()

Tuesday 3 September 2019

8:40	Coffee

<div align="center">Keynote Speech III</div>

9:10	**Marco Del Negro** (Federal Reserve Bank of New York) Estimating HANK

<div align="center">Invited paper</div>

10:00	**Maria Kalli** (University of Kent) Bayesian nonparametric methods for analysing macroeconomic time series
10:30	Coffee Break

<div align="center">Contributed Session</div>

11:00	**Jamie Cross** (BI Norwegian Business School) Stochastic Volatility Models with ARMA Innovations: An Application to G7 Inflation Forecasts
11:30	**Simon Smith** (University of Southern California) Forecasting Panel Data with Structural Breaks and Regime-specific Grouped Heterogeneity
12:00	**Anurag Singh** (Instituto Tecnológico Autónomo de México) Clustered Sovereign Defaults
12:30	Lunch

<div align="center">Poster Session</div>

13:30	**Mirela Miescu** (Queen Mary University London) Uncertainty shocks in emerging economies: a global to local approach for identification
	Stepan Mazur (Orebro University) Bayesian inference for the tangent portfolio
	Gregor Kastner (Vienna University of Economics and Business) Sophisticated and small versus simple and sizeable: When does it pay off to introduce drifting coefficients in Bayesian VARs?
	Deborah Gefang (University of Leicester) Order Invariant Approaches to Estimating Large Vector Autoregressive Models
	David Kohns (Heriot-Watt University) Big Data and the Macro Economy: A Bayesian Mixed Frequency Estimator
	Yong Song (University of Melbourne) Oil Price Shocks and Economic Growth: The Volatility Link
	Niko Hauzenberger (Vienna University of Economics and Business) Stochastic model specification in Markov switching vector error correction models
	Shayan Zakipour-Saber (Queen Mary University London) A Markov-switching Proxy Bayesian SVAR
	Darjus Hosszejni (Vienna University of Economics and Business) Approaches Toward the Bayesian Estimation of the Stochastic Volatility Model with Leverage

<div align="center">"Young Researcher" Session</div>

14:30	**Annalisa Cadonna** (Vienna University of Economics and Business) Hierarchical Variance Shrinkage Through the Triple Gamma Prior
15:00	**Doan Khue Dung Dang** (University of New South Wales) Hamiltonian Monte Carlo with energy conserving subsampling
15:30	**Aubrey Poon** (University of Strathclyde) Variational Bayesian Inference in Large Vector Autoregressions with Hierarchical Shrinkage
16:00	Coffee Break

<div align="center">Keynote Speech IV</div>

16:30	**Petros Dellaportas** (University College London) A new adaptive Metropolis-Hastings algorithm

<div align="center">Invited paper</div>

17:20	**Haroon Mumtaz** (Queen Mary University London) Changing impact of shocks: a time-varying proxy SVAR approach

<div align="center">Closing address</div>

17:50	**Gary Koop** (University of Strathclyde & ESOBE board)

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