ESOBE 2016

Venice

Keynote speakers:
Christian P. Robert
Ulrich K. Müller
Thomas J. Sargent

Scientific committee:
Monica Billio
Fabio Canova
Roberto Casarin
Sylvia Frühwirth-Schnatter
Sylvia Kaufmann
Gary Koop
Francesco Ravazzolo
Herman K. van Dijk

October 27 – 28, 2016

Thursday, October 27th

Keynote Lecture	Achille Giacometti
Keynote Lecture	Ulrich Müller

Bayesian Financial Econometrics Chair: Mark Jensen

Bayesian Dynamic Factor Modeling and Time-varying Combinations of Equity Momentum Strategies	Bastürk Nalan (coauthored by S. Grassi, L. Hoogerheide, H.K. van Dijk)
Dynamic Factor Model with Stochastic Volatility	William McCausland
A Bayesian Specification Test	Jun Yu (coauthored by Y. Li and T. Zeng)
Bayesian inference for CAViaR models with combined loss functions	Georgios Tsiotas

Bayesian Macroeconometrics Chair: Francesco Ravazzolo

Measuring uncertainty and its impact on the economy	Massimiliao Marcellino (coauthored by A. Carriero and T. E. Clark)
FAVAR revisited – A sparse dynamic factor approach	Simon Beyeler (coauthored by S. Kaufmann)
The Transmission of Monetary Policy Shocks	Giovanni Ricco (coauthored by S. M. Agrippino)
A quasi-Bayesian nonparametric approach to time varying parameter VAR models	Katerina Petrova

Bayesian Panel Data Models Chair: Ulrich Müller

Bayesian Treatment Effects Models for Panel Outcomes with an Application to Earnings Effects of Maternity Leave	Sylvia Frühwirth-Schnatter (coauthored by L. Jacobi and H. Wagner)
Restrictions Search for Panel VARs	Annika Schnücker
Bayesian Estimation, Analysis and Regression (BEAR) Toolbox	Alistair Dieppe (coauthored by R. Legrand and B. van Roye)

Friday, October 28th

Keynote Lecture	Christian Robert

Efficient MCMC and SMC methods for complex models Chair: Christian Robert

A Composite Likelihood approach for dynamic structural models	Christian Matthes (coauthored by F. Canova)
Asymptotic Properties of Approximate Bayesian Computation	David T. Frazier (coauthored by G. Martin, C. Robert and J. Rousseau)
Approximate Bayesian Computation for Copula Estimation	Clara Grazian (coauthored by B. Liseo)

Bayesian nonparametric and semi-parametric methods
Chair: Sylvia Fruewirth-Schnatter

Bayesian nonparametric Sparse Seemingly Unrelated Regression Models	Luca Rossini (coauthored by M. Billio and R. Casarin)
Real exchange rates and unit roots: Learning about the distribution	Mark Fisher (coauthored by J. Dwyer)
A Bayesian Nonparametric Approach to Factor Analysis with Non-Gaussian Factors	Remi Piatek (coauthored by O. Papaspiliopoulos)
Asymptotics for empirical Bayes posterior distributions	Catia Scricciolo (coauthored by S. Donnet, V. Rivoirard and J. Rousseau)

Junior Session Chair: Gary Koop. Discussants: Schotman, Jensen, Müller, Robert

Forecasting Commodity Currencies: The Role of Fundamentals with Short-Lived Predictive Content	Pinho J. Ribeiro (coauthored by C. Foroni and F. Ravazzolo)
Sequential Stock Return Prediction Through Copulas	Christoph Frey (coauthored by A. Virbickaite)
A discrete-time stochastic volatility framework for pricing options with realized measures	Giulia Livieri (coauthored by G. Bormetti, R. Casarin and F. Corsi)
Has the Fed Responded to House and Stock Prices? A Time-Varying Analysis	Francesca Loria (coauthored by K. A. Aastveity and F. Furlanetto)

Keynote Lecture	Thomas Sargent