Seminar on
Bayesian Inference
in Econometrics and Statistics
April 30 - May 1, 2010

Program Overview/Outline

Program SBIES 2010

Friday, April 30

1:30 p.m. - 3:00 p.m **SESSION 1**
Chair: Carlos Carvalho

- Sujit Ghosh - North Carolina State University
  Bayesian Shape Restricted Regression with Multivariate Bernstein Polynomials
- Merlise Clyde - Duke University
  Adaptive Monte Carlo Sampling and Model Uncertainty
- Hedibert F. Lopes - The University of Chicago
  Parsimonious Bayesian Factor Analysis When the Number of Factors is Unknown

Coffee Break

3:15 p.m. - 5:15 p.m **SESSION 2**
Chair: Rob McCulloch

- David Draper - University of California, Santa Cruz
  Bayesian Decision Theory in Biostatistics
- Rob Kass - Carnegie Mellon University
  Bayes, BARS, and Brains: Forays into Neuroscience
- Wes Johnson - University of California, Irvine
  Parametric and Semiparametric Joint Modeling for Longitudinal Diagnostic Outcomes
- Arnold Zellner - The University of Chicago
  Comment on a Review of Sir Harold Jeffreys' Theory of Probability

Coffee Break

5:30 p.m. - 7:00 p.m. **SESSION 3**
Chair: Arnold Zellner

- Bertrand Clark - Miami University
  Reference Priors for Non-regular Settings
- Eshan Soofi - University of Wisconsin, Milwaukee
  Information Properties of Dirichlet Distribution with Applications
- Nick Polson - University of Chicago
  Sparse Bayesian Logistic Regression

Drinks at 7:00 p.m. and Dinner at 7:30 p.m.

Saturday, May 1st

8:30 a.m. - 10:00 a.m. **SESSION 4**
Chair: Mark Jensen

- Qing Li - Washington University
  Bayesian Regularized Quantile Regression
- Steve Scott - Google
  Data Augmentation for Support Vector Machines
- Hao Chen - Duke University
  Sequential Monte Carlo Estimation of DSGE models

Coffee Break

10:15 a.m. - 11:45 a.m. **SESSION 5**
Chair: James Scott

- Richard Hahn - Duke University

A Semiparametric Model for Assessing Cognitive Hierarchy Theories of Beauty Contest Games
- Michael Smith - Melbourne Business School
  Modeling Multivariate Distributions Using Copulas: Applications in Marketing
- Ed George - University of Pennsylvania
  Fully Bayes Model Selection with a Generalized g-prior

Lunch at 11:45am

1:00 p.m. - 3:00 p.m. **SESSION 6**
Chair: Tom Sager

- Emily Fox - Duke University
  Bayesian Nonparametric Markov Switching Processes
- Matt Taddy - The University of Chicago
  A Look at Partial Projections for Regression onto Text
- Anna Simoni - Universita Bocconi
  Bayesian Nonparametric Estimation of Asset Pricing Functionals
- Abel Rodriguez - University of California, Santa Cruz
  Statistical inference in structural credit risk models: Frequentist and Bayesian methods

Coffee Break

3:15 p.m. - 4:45 p.m. **SESSION 7**
Chair: Paul Damien

- Daniel Zantedeschi - University of Texas, Austin
  Predictive Macro Finance: Dynamic Term Structure Modeling with Regime Switches
- Alejandro Cruz-Marcelo - Rice University
  Estimating the Term Structure with a Semiparametric Bayesian Population Model: An Application to Corporate Bonds
- Hao Wang - Duke University
  Sparse Seemingly Unrelated Regression