European Seminar on Bayesian Econometrics 2024

Örebro University

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Program overview

Thursday August 22

8:30 – 9:00	Registration
9:00 – 10:00	Invited Speaker, Hilde Bjørnland
10:00 – 10:30	Coffee Break
10:30 – 11:45	Young Researchers, Session 1
11:45 – 12:45	Buffe lunch
12:45 – 14:45	Vector Autoregressions
14:45 – 15:15	Coffee break
15:15 – 16:15	Survey Expectations
16:15 – 17:15	Invited speaker, Joshua Chan
19:00 -	Conference dinner, Örebro Castle

Friday August 23

8:30 – 9:30	Invited speaker, Mattias Villani
9:30 – 10:30	Finance and Transmission Dynamics
10:30 – 11:00	Coffee break
11:00 – 12:30	Bayesian Methods
12:30 – 14:00	Buffe lunch
12:30 – 14:00	Poster Session
14:00 – 15:15	Young Researchers, Session 2
15:15 – 15:45	Coffee break
15:45 – 16:45	Invited speaker, Richard Hahn

Workshop Venue:

Lecture hall F, Forum Building, Örebro University

Time for presentations:

Length of an invited talk is 60 minutes, including discussion.

Length of a contributed talk is 30 minutes, leaving at least 5 minutes for discussion.

Length of a talk in the Young Researchers sessions is 25 minutes, leaving at least 5 minutes for discussion.

Poster sessions:

Screens for the posters will be provided. A1 is a suitable size for the posters.

Detailed program

Thursday August 22

8:30 – 9:00	Registration
9:00 – 10:00	**Invited Speaker** Hilde Bjørnland: Unveiling Inflation: Oil Shocks, Supply Chain Pressure, and Expectations
10:00 – 10:30	Coffee Break
10:30 – 11:45	**Young Researchers, Session 1** Igor Martins: What events matter for exchange rate volatility? Nina Mühlebach: The Reconciled Output Gap: A State-Space Framework to Model Revisions Luis Gruber: Sparse Dynamic Bayesian Graphical Models
11:45 – 12:45	Buffe lunch
12:45 – 14:45	**Vector Autoregressions** Luca Benati: Forecasting Global Temperatures by Exploiting Cointegration with Radiative Forcing Gary Koop: Incorporating Micro Data into Macro Models using Pseudo VARs Rodney Strachan: Singular Vector Autoregressions Marko Mlikota: Cross-Sectional Dynamics Under Network Structure: Theory and Macroeconomic Applications
14:45 – 15:15	Coffee break
15:15 – 16:15	**Survey Expectations** Žymantas Budrys: The term structure of judgement: interpreting survey disagreement Alessandro Celani: The Macroeconomic Effects of Inflation Expectations: The Distribution Matters
16:15 – 17:15	**Invited speaker** Joshua Chan: Large Bayesian Matrix Autoregressions
19:00 -	**Conference dinner, Örebro Castle**

Friday August 23

8:30 – 9:30	**Invited speaker** Mattias Villani: Locally stationary multi-seasonal AR models
9:30 – 10:30	**Finance and Transition Dynamics** Richard Sparkes: Measuring the Transmission of Central Bank Lending Operations Through the Bank Lending Channel Martina Zaharieva: Volatility Transmission in Global Energy Markets: A Bayesian Nonparametric Approach
10:30 – 11:00	Coffee break
11:00 – 12:30	**Bayesian Methods** Catherine Forbes: Assessment of Local Case Influence for Bayesian Moment Condition Models Sylvia Frühwirth-Schnatter: Sparse Bayesian factor analysis when the number of factors is unknown David Kohns: The ARR2 prior: flexible predictive prior definition for Bayesian auto-regressions
12:30 – 14:00	Buffe lunch
12:30 – 14:00	**Poster Session** Lukas Berend: The Transmission of Monetary Policy via Common Cycles in the Euro Area Yuan Chen: Online State and Parameter Estimation in State-Space Models Lucas Konrad: Bayesian Structural Break Detection and the Identification of Effective Climate Policies Łukasz Kwiatkowski: Bayesian ex post evaluation of recursive multi-step-ahead path forecasts Eoghan O'Neill: Type I Tobit Bayesian Additive Regression Trees for Censored Outcome Regression Hanwen Xuan: Approximate Bayesian Computation for Factor Copula Models
14:00 – 15:15	**Young Researchers, Session 2** Peter Knaus: Normalizing Flows for Estimation of Gaussian Process Regression under Hierarchical Shrinkage Priors Pedro Lima: Large Bayesian Additive Vector Autoregressive Tree Models Antonio Peruzzi: A Multiple Random Scan Strategy for Efficient Approximate Inference of Latent Space Models
15:15 – 15:45	Coffee break
15:45 – 16:45	**Invited speaker** Richard Hahn: Modified BART for Learning Heterogeneous Effects in Regression Discontinuity Designs

Conference locations, overview

1) Örebro University

2) Örebro Castle

3) Railway station

4) City Hotel

5) Scandic Grand Hotel

Conference locations, Campus Örebro

1) Forum building (Forumhuset), Conference location

2) Bus stop Fakultetsgatan, bus No 9

3) Bus stop Universitetsplatsen, bus No 2 and 3

Bus No 2, 3 and 9 runs from the railway station. No 2 and 3 stops at Våghustorget and is convenient for City Hotel and Scandic Grand Hotel