Melbourne Bayesian Econometrics Workshop 2014

Department of Economics
Melbourne Institute of Applied Economic and Social Research
University of Melbourne

bit.ly/unimelbBayes

Thursday 5th of June, 2014

Seminar Room 605, Level 6, FBE Building
111 Barry Street, Carlton, VIC 3053

Session 1: Recent Advances in Nonlinear Time Series Analysis

9:10 - 9:15 Welcoming and registration

9:15 - 10:00 Gael Martin (Monash University)
Approximate Bayesian Computation in State Space Models

10:00 - 10:45 Michael Smith (Melbourne Business School)
Copula Modelling of Dependence in Multivariate Time Series

10:45 - 11:15 Tea, coffee and cookies served on Level 5

Session 2: Financial Econometrics

11:15 - 12:00 Joshua Chan (Australian National University)
Issues in Comparing Stochastic Volatility Models Using the Deviance Information Criterion

12:00 - 12:45 Xibin Zhang (Monash University)
A Nonparametric Regression Model of Cross-market Dependence Under Conditional Heteroscedasticity

12:45 - 14:00 Lunch served on Level 5

Session 3: Macroeconometrics

14:00 - 14:45 Sarantis Tsiaplias (Melbourne Institute)
A model of time-varying cointegration and cointegrating rank

14:45 - 15:30 Tomasz Woźniak (University of Melbourne)
Bayesian Inference for Heteroskedastic Structural Vector Autoregressions

15:30 - 16:00 Tea, coffee and cookies served on Level 5

Keynote Speaker Seminar

16:00 - 16:05 Welcoming and introduction by Professor William Griffiths

16:05 - 17:20 Siddhartha Chib (Washington University in St. Louis)
Estimating and Comparing Affine Term-Structure Models