Session 1: Bayesian Macroeconometrics

9:00 – 9:10 Welcoming and registration

9:10 – 9:55 Francesco Ravazzolo (Norges Bank and BI Norwegian Business School)
Multi-country Bayesian Panel Markov-switching MIDAS

9:55 – 10:40 Rodney Strachan (University of Queensland)
Reducing Dimensions in Large Time-varying Parameter VAR Models

10:40 – 11:10 Morning tea

Session 2: Bayesian Modeling

11:10 – 11:55 Roberto Leon-Gonzalez (National Graduate Institute for Policy Studies, Tokyo)
Efficient Bayesian Inference in Generalized Inverse Gamma Processes for Stochastic Volatility

11:55 – 12:40 Rémi Piatek (University of Copenhagen)
Bayesian Nonparametric Methods for the Inference of Factor Models

12:40 – 2:00 Lunch

Session 3: Bayesian Structural Modeling

2:00 – 2:45 Leif Anders Thorsrud (BI Norwegian Business School)
Commodity Prices and Fiscal Policy Design: Procyclical Despite a Rule

2:45 – 3:30 Eric Eisenstat (University of Queensland)
A New Approach to Identifying Noise Shocks

3:30 – 4:00 Afternoon tea

Session 4: Bayesian Methodology

4:00 – 4:45 Robert Kohn (University of New South Wales)
Efficient Approaches to Intractable Likelihood Problems in Time Series and Panel Data Models

4:45 – 5:30 Gael Martin (Monash University)
On Consistency of Approximate Bayesian Computation

6:00 Drinks and workshop dinner

Read more about the BAM RG and their activities at: fbe.unimelb.edu.au/economics/bam.