Program
Complexity in Economics: Big Data and Parallelization
6th ESOBE Annual Conference, October 29 – 30, 2015
Study Center Gerzensee, Gerzensee, Switzerland

Wednesday, October 28	
18.00 18.45 19.30	Shuttle (Bern Railway station, Meeting Point) Arrival of Participants Dinner
Thursday, October 29	
08.15	Opening **Dirk Niepelt**, Study Center Gerzensee
08.30 – 09.30	Chair: Sylvia Kaufmann, Study Center Gerzensee **Keynote** **Matthew Jackson**, Stanford University Modeling Network Formation with Correlated Links
	Coffee Break
10.00 – 12.00	**Network & Multidimensional** Chair: Helga Wagner, Johannes Kepler University **Daniele Bianchi**, Warwick Business School, University of Warwick Modeling Contagion and Systemic Risk **Veni Arakelian**, Panteion University European Sovereign Systemic Risk Zones **Stefano Grassi**, University of Kent Dynamic Predictive Density Combinations for Large Data Sets in Economics and Finance **Mark Jensen**, Federal Reserve Bank of Atlanta Cross-section of Mutual Fund Performance
12.00 – 14.00	Standing Lunch & Poster Session
14.00 – 15.00	Chair: Gianni Amisano, Federal Reserve Board and University of Technology Sidney **Keynote** **Frank Schorfheide**, University of Pennsylvania, Philadelphia Sequential Monte Carlo Methods for DSGE Models
15.30 – 17.00	**Macro & Forecasting** Chair: Markus Pape, Ruhr-Universität Bochum **Davide Pettenuzzo,** Brandeis University Bayesian Compressed Vector Autoregressions **Arnab Bhattacharjee**, Heriot-Watt University Does the FOMC Care about Model Misspecification? **Mike West**, Duke University Bayesian Predictive Synthesis (BPS)
17.15 – 18.15	**Time Series** Chair: Maria Bolboaca, Study Center Gerzensee **Hedibert Freitas Lopes**, INSPER – Institute of Education and Research Parsimony Inducing Priors for Large Scale State-Space Models **Markus Jochmann**, Newcastle University Bayesian Nonparametric Cointegration Analysis
19.00	Dinner

ESOBE   European Seminar on Bayesian Econometrics

Friday, October 30	
09.00 – 10.00	Chair: Herman K. van Dijk, Erasmus University Rotterdam **Keynote** **John Geweke**, University of Technology, Sydney Sequential Adaptive Bayesian Leaning Algorithms for Inference and Optimization
	Coffee Break
10.30 – 12.00	Chair: Hedibert Freitas Lopes, INSPER - Institute of Education and Research **Invited Speakers** **Gianni Amisano**, Federal Reserve Board and University of Technology Sidney Large Time Varying Parameter VARs for Macroeconomic Forecasting **Sylvia Frühwirth-Schnatter**, Vienna University of Economics and Business Flexible Econometric Modelling Based on Sparse Finite Mixtures **Herman van Dijk**, Erasmus University Rotterdam Bayesian Inference and Forecasting with Time-Varying Reduced Rank Econometric Models
12.00 – 13.30	Standing Lunch & Poster Session
13.30 – 15.30	Chair: Markus Jochmann, Newcastle University **Junior Researcher Session** **Gregor Kastner**, Vienna University of Economics and Business Sparse Bayesian Latent Factor Stochastic Volatility Models for Dynamic Covariance Estimation in High-Dimensional Time Series **Markus Pape**, Ruhr University Bochum A Two-Step Approach to Bayesian Analysis of Sparse Factor Models **Vegard Larsen**, BI Norwegian Business School The Value of News Discussants: John Geweke, Mark Jensen, Mike West
15.45 – 16.45	**Panel Data** Chair: Veni Arakelian, Panteion University **Taps Maiti**, Michigan State University Spatio-Temporal Forecasting: A Bayesian Spatial Clustering Approach **Helga Wagner**, Johannes Kepler University Sparse Bayesian modelling for categorical predictors
16.45	Departure of Participants Shuttle to Bern
Poster Sessions	
Thursday	**Boris Blagov**, University of Hamburg Modelling the Time-Variation in Euro Area Lending **Angela Bitto**, WU Vienna University of Economics and Business Achieving Shrinkage in the Time-Varying Parameter Models Framework **Christoph Frey**, University of Konstanz Bayesian Regularization of Portfolio Weights **Blazej Mazur**, Cracow University of Economics Forecasting Performance of Bayesian Autoregressive Conditional Score Models using Flexible Asymmetric Distributions **Boriss Siliverstovs**, ETH Zurich KOF Dissecting Models' Forecasting Performance

Friday	**Arnab Bhattacharjee**, Heriot-Watt University Latent Space Supply Chain Linkages of Three US Auto Manufacturing Giants **Shuo Cao**, University of Glasgow Co-Movement, Spillovers and Excess Returns in Global Bond Markets **Daniel Kaufmann**, ETH Zurich Metal vs. Paper: An Assessment of Nominal Stability across Monetary Regimes **Gertraud Malsiner-Walli**, Johannes Kepler University Linz Bayesian Variable Selection in Semi-Parametric Growth Regression **Julia Elizabeth Reynolds**, Vienna Graduate School of Finance Commonality in Liquidity Dimensions: The Impact of Financial Crisis and Regulation NMS **Peter Schwendner**, ZHAW European Government Bond Dynamics and Stability Policies: Taming Contagion Risks