PROGRAM

NBER-NSF SBIES Conference: August 12-13, 2022

Washington University in St. Louis

August 12, 2022

1-1:15 p.m.
WELCOMING REMARKS

SESSION 1:
SESSION 1 - CAUSAL
Chair: Siddhartha Chib

1:15-2:30 p.m.

- "Feature Selection for Learning Causal Effects: a Finite-Sample, Stratification Estimator Perspective," P. Richard Hahn, Andrew Herren.
- "Graphical Assistant Grouped Network Autoregression Model: a Bayesian Nonparametric Recourse," Guanyu Hu, Yimeng Ren, Xuening Zhu.
- "Nonparametric Bayesian Test of Endogeneity," Siddhartha Chib, Minchul Shin, Anna Simoni.*

2:30-2:45 p.m.
REFRESHMENT BREAK

SESSION 2:
SESSION 2- VAR
Chair: Jonas Arias

2:45 - 4:15 p.m.

- "Bayesian Inference in Structural Vector Autoregression with Sign Restriction and External Instruments," Lam Nguyen.
- "Efficient Estimation of State-Space Mixed-Frequency VARs: A Precision-Based Approach," Joshua C. C. Chan, Aubrey Poon,* Dan Zhu.
- "Uniform Priors for Impulse Responses," Jonas E. Arias, Juan F. Rubio-Ramirez, and Daniel F. Waggoner.
- "Spike and Slab Priors on Variable Orderings in VARs," Gary Koop, Ping Wu.*

SESSION 2:
SESSION 2- VAR
Chair: Jonas Arias

4:15-4:30 p.m.
REFRESHMENT BREAK

SESSION 3:
SESSION 3 - FINANCE AND MACRO
Chair: Gabriela Best

4:30-5:45 p.m.

- "Clustered Bayesian Model Selection: Uncommon Factor Models for Asset Pricing," Lin William Cong, Guanhao Feng,* Jingyu He, Junye Li.
- "Model Uncertainty in the Cross Section," Jiantao Huang, Ran Shi.
- "Good Policy or Learning Evolution? A Markov-Switching Approach to Understanding the Determinants of Fed Policy," Gabriela Best, Joonyoung Hur.

7:00 - 9:00 p.m.
DINNER - 801 Fish, 172 Carondelet Plaza, Clayton, Missouri 63105

August 13, 2022

7:00-8:00 a.m.
CONTINENTAL BREAKFAST

SESSION 4:
SESSION 4 - MIXTURES AND PANEL
Chair: Jiacheng Zou

8:00-9:15 a.m.

- "Evidence Estimation in Finite and Infinite Mixture Models and Applications," Adrien Hairault,* Christian P. Robert, Judith Rousseau.
- "Unobserved Grouped Patterns in Panel Data and Prior Wisdom," Boyuan Zhang.
- "Conditional Inference for High-Dimensional Panel Data with Many Covariates," Markus Pelger, Jiacheng Zou.

9:15-9:30 a.m.
REFRESHMENT BREAK

SESSION 5:
SESSION 5 - DSGE AND FORECASTING
Chair: Fei Tan

9:30-10:45 a.m.

- "Estimation of Nonlinear Dynamic Stochastic General Equilibrium Models," Elnura Baiaman, Roberto Leon-Gonzalez.
- "Constructing the Term Structure of Uncertainty from the Ragged Edge of SPF Forecasts," Todd E. Clark, Gergely Ganics,* Elmar Mertens.
- "Improved Forecasting of Current and Future Inflation: A Fiscal Theory Perspective," by Siddhartha Chib, Thorsten Drautzburg, Minchul Shin and Fei Tan.

SESSION 5:
SESSION 5 - DSGE AND FORECASTING
Chair: Fei Tan

10:45-11:00 a.m.
REFRESHMENT BREAK

SESSION 6:
SESSION 6 - APPLICATIONS 1
Chair: Soumya Sahu

11:00-12:15 p.m.
- "Bayesian Shrinkage Models for Integration and Analysis of Multiplatform High-Dimensional Genomics Data," Sounak Chakraborty, Tanujit Dey, Hao Xue.
- "Policy Effectiveness on the Global Covd-19 Pandemic and Unemployment Outcomes: A Large-Scale Mixed Frequency Spatial Approach," Ying Chen, Xiaoyi Han*, Yijiong Zhang, Yanli Zhu.
- "Bayesian Joint Modeling and Selection Among Many Biomarkers Measured Longitudinally," Soumya Sahu, Sanjib Basu, Jiehuan Sun, and Joelle Hallak.

12:15-1:30 p.m.
LUNCH - Charles F. Knight Executive Education Center - Dining Hall

SESSION 7:
SESSION 7 - MICROECONOMETRICS
Chair: Marco Stenborg Petterson

1:30-3:00 p.m.
- "A Novel Bayesian Method for Variable Selection and Estimation in Binary Quantile Regression," Mai Dao, Souparno Ghosh, Min Wang.
- "Bayesian Inversion of Demand Systems," Zhentong Lu.*
- "High-Dimensional Limited Attention Models," Kenichi Shimizu.
- "Estimation of a Latent Reference Point: Method and Application to NYC Taci Drivers," Marco Stenborg Petterson.

3:00-3:15 p.m.
REFRESHMENT BREAK

SESSION 8:
SESSION 8 - APPLICATIONS 2
Chair: Shawn Osell

Olin Business School at Washington University in St. Louis
One Brookings Drive, St. Louis, MO 63130 United States

3:15-4:30 p.m.
- "The Transmission of Oil Price Shocks Through the US Banking Sector," Paolo Gelain, Marco Lorusso.
- "Modeling Stock-Oil Co-Dependence With Dynamic Stochastics MIDAS Copula Models," Hoang Nguyen*, Audrone Virbickaite.
- "A Two Sector Cash-In-Advance Model with Interest on Reserves," Shawn Osell.