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.
- "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.
- "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.
- "Model Uncertainty in the Cross Section," Jiantao Huang, Ran Shi.

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

August 13, 2022

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

8:00-9:15 a.m.
- "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.
- "Constructing the Term Structure of Uncertainty from the Ragged Edge of SPF Forecasts," Todd E. Clark, Gergely Ganics,* Elmar Mertens.
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.

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.
- "Bayesian Inversion of Demand Systems," Zhentong Lu.*

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

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

3:15-4:30 p.m.
- "A Two Sector Cash-In-Advance Model with Interest on Reserves," Shawn Osell.