

4th Japanese-European Bayesian Econometrics and Statistics Meeting (JEuBES 2009)

A workshop on Bayesian econometrics and statistics is
organized by

Wolfgang Polasek (IHS, Department of Economics and Finance)
and
Hajime Wago (University of Nagoya)

Date and location:

Sat/Sun, August 22/23, 2009, 10:00 – 18:30

Aula 40.012 Roger de Lluria,

There is metro station Ciutadella-Villa Olimpica at less than 5
minutes walk from the campus.

University of Pompeu Fabre, Barcelona, Spain:

<http://www.upf.edu/campus/ciutadella/lluria.html>

Program at Saturday August 22, 2009:

- 14:00-15:30 Chair: W. Polasek
Gianni Amisano (European Central Bank) “Title TBA”
HK van Dijk “NN”.
Wolfgang Polasek: “Spatial Chow-Lin methods for panel data”
- 15:30-16:00 Coffee Break
- 16:00-17:30 Chair: G. Amisano
Takahashi, Makoto, “ARFIMA Models with an Application to Realized
Volatility”
Oga, Takashi, “Switching GARCH models”
Sugita, Kakamu and H. Wago “NN”
- Evening:** Joint Dinner “20:00-24:00”

Program at Sunday August 23, 2009:

10:00-11:30 Chair: H. Wago
Roberto Leon Gonzalez „Specification Uncertainty in the Instrumental Variable Regression Model: A Bayesian Model Averaging Approach” with G. Koop
Omori, Yasuhiro “Generalized Extreme Value Distribution With Time-Dependence Using the ARMA Model in State Space Form”, with Jouchi Nakajima and Tsuyoshi Kunihamma
Yamamoto, Taku "Co-Integration, Integration, and LONG-TERM FORECASTING"

11:30-12:00 Coffee Break

12:00-13:30 Chair: Yasuhiro Omori
Nobuhiko Terui (Tohoku University), "Discrete Choice Model with Time Varying Choice Set for Media Advertising and Brand Consideration" with Masataka Ban (Mejiro University) and Greg M. Allenby (Ohio State University)

Kozumi, Hideo "Bayesian and Non-Bayesian Analysis of Quantile Regression for Longitudinal Data" with Kobayashi, G.

Iida, Yasuyuki and Yano, Koiti "Fiscal and Monetary Policy and Japan's Lost Decade"

Joint Lunch “14:00-15:00”?

For registration and further information see:

<http://www.ihs.ac.at/jeubes/>

Recommended hotel: **H10 Hotel Marina Barcelona** ★★★★★

Avda. Bogatell, 64-68, 08005 Barcelona - Poblenou, Spain

See eg. www.hrs.de