Call for Participation
Webinar of Bayesian Econometrics 2023
13 January, 2023

Webinar of Bayesian Econometrics 2023 will take place in a fully online format on Friday, January 13, 2023 to celebrate the establishment of Faculty of Data Science at Nagoya City University and Faculty/Graduate School of Social Data Science at Hitotsubashi University. This webinar is hosted by the Economics, Finance and Business (EFaB) section of the International Society of Bayesian Analysis (ISBA), Center for the Promotion of Social Data Science Education and Research at Hitotsubashi University, Office for the Establishment of the Faculty of Data Science at Nagoya City University and Grant-in-Aid for Scientific Research (No.19H00588, 20H00073 and 20H00080) from the Ministry of Education, Culture, Sports, Science and Technology of the Japanese government.

If you would like to participate, please send an email with your name, affiliation, job title, and email address to efab.isba@gmail.com by 12 January, 2023. The title of your email should be "Registration for Webinar of Bayesian Econometrics 2023". Then, we will send the link to your email address.

Program

The time below is Japan time.

Friday, January 13

Opening Remarks
9:00-9:10 Kazuhiko Kakamu (Nagoya City University)

Bayesian Econometrics
Chair: Mike So (The Hong Kong University of Science and Technology)
9:10-9:50 Kazuhiko Kakamu (Nagoya City University)"Bayesian analysis of mixtures of lognormal distribution with an unknown number of components from grouped data"
9:50-10:30 Ryo Kato (Hitotsubashi University / Kobe University)"Semiparametric Bayesian instrumental variables estimation for nonignorable missing instruments"(Co-author: Takahiro Hoshino (Keio University / RIKEN AIP Center))

10:30-10:40 Coffee Break

Bayesian Analysis of Financial Risk

Chair: Toshiaki Watanabe (Hitotsubashi University)

10:40-11:20 Mike So (The Hong Kong University of Science and Technology) "A moving-window Bayesian network model for assessing systemic risk in financial markets"

11:20-12:00 Richard Gerlach (The University of Sydney) "A semi-parametric conditional autoregressive joint Value-at-Risk and Expected Shortfall modelling framework incorporating realized measures" (Co-authirs: Chao Wang (University of Sydney) and Qian Chen (Shenzhen SMU-BIT University))

12:00-13:00 Lunch Break

Bayesian Analysis of Realized Stochastic Volatility Models

Chair: Jouchi Nakajima (Hitotsubashi University)

13:00-13:40 Tsunehiro Ishihara (Takasaki City University of Economics) "A realized multi-factor regression using a multivariate realized stochastic volatility model"

13:40-14:20 Makoto Takahashi (Hosei University) "Realized stochastic volatility models with skew-t distributions" (Co-authors: Yuta Yamauchi (Nagoya University), Toshiaki Watanabe (Hitotsubashi University) and Yasuhiro Omori (The University of Tokyo))

14:20-14:30 Coffeee Break

Bayesian Analysis of Time-Varying Parameter Models

Chair: Yasuhiro Omori (The University of Tokyo)

14:30-15:10 Jouchi Nakajima (Hitotsubashi University) "Time-varying parameter local projection with stochastic volatility"

15:10-15:50 Toshiaki Watanabe (Hitotsubashi University) "Time-varying parameter heterogeneous autoregressive model with stochastic volatility" (Co-author: Jouchi Nakajima (Hitotsubashi University))

Closing Remarks

15:50-16:00 Toshiaki Watanabe (Hitotsubashi University)