

The Department of Econometrics & Business Statistics
& The Business and Economic Forecasting Unit of

Monash University

invite you to attend a one-day workshop on

BAYESIAN ECONOMETRICS

FRIDAY 18 JULY 2008

at the **STATE LIBRARY OF VICTORIA, MELBOURNE**

Village Roadshow Theatrette (Entry 3, La Trobe Street)

TO REGISTER

Please **RSVP** by Friday,
June 15th, by sending a
completed workshop
registration form to
econometrics@buseco.monash.edu.au
or phone **Liz Moon** on
03 9905 2489

PROGRAM ENQUIRIES

Please contact either
Associate Professor
Gael Martin

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Or

Dr. Catherine Forbes

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Phone: **03 9905 2471**

FURTHER INFORMATION

<http://www.buseco.monash.edu.au>

[/depts/ebs/](#)



ATTENDANCE IS FREE with morning tea, afternoon tea, lunch and post-workshop drinks included. However, timely registration is essential for catering purposes and due to venue capacity limitations.

PROGRAM

9.00 – 9.30 ARRIVAL (Tea & Coffee)

9.30 – 10.30 **JOHN GEWEKE**, University of Iowa, USA
Complete and Incomplete Econometric Models

10.30 – 11.30 **GARY KOOP**, University of Strathclyde, Scotland
On the Evolution of Monetary Policy

11.30 – 12.00 MORNING TEA

12.00 – 1.00 **DALE POIRIER**, University of California-Irvine, USA
*Bayesian Interpretations of Heteroskedastic Consistent Covariance Estimators
Using the Informed Bayesian Bootstrap*

1.00 – 2.15 LUNCH

2.15 – 3.15 **ROBERT KOHN**, University of NSW, Australia
Regression density estimation using smooth adaptive Gaussian mixtures

3.15 – 3.45 AFTERNOON TEA

3.45 – 4.45 **HERMAN VAN DIJK**, Erasmus University, The Netherlands
*Bayesian Many Model Averaging with Evidence on Stability of US Great
Ratios and Risk of a Japanese Liquidity Trap*

4.45 – 6.15 DRINKS (IN STATE LIBRARY RED ROTUNDA)



MONASH University
Business and Economics