Bayesian Macroeconometric Modelling Workshop
31 August – 1 September 2025

Terrace Room, Level 6, Sir Llew Edwards Building, The University of Queensland

We acknowledge the Turrbal and Yuggera people, the Traditional Owners and their custodianship of the lands on which we meet today. On behalf of this workshop, we pay our respects to their Ancestors and their descendants, who continue cultural and spiritual connections to Country. We recognise their valuable contributions to Australian and global society.

Sponsors

Advances in Econometrics

ISBA *Economics, Finance and Business Section*

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Day 1 - Sunday 31 August

Time	Activity
8:30 – 9:05	Registration
9:05 – 9:15	Welcome and Acknowledgement of Country
Time	**Paper**
9:15 – 10:30 **Keynote Talk**	Decision Synthesis in Monetary Policy **Mike West**, *Duke University* Chair: Mike Smith
10:30 – 11:10	Morning Tea
11:10 – 12 :30 **Session 1**	Minnesota BART **Hedibert Lopes**, *INSPER - Institute of Education and Research* A New Perspective of the Meese-Rogoff Puzzle: Application of Sparse Dynamic Shrinkage **Yong Song**, *University of Melbourne* Chair: Sune Karlsson
12:30 – 13:45	Lunch
13:45 – 15:05 **Session 2**	Verifying Sources of Identification of Structural Vector Autoregressions Using the BETEL Framework **Tomasz Woźniak**, U*niversity of Melbourne* Did Vaccination Change the Dynamics of the Pandemic? **Annika Camehl**, *Erasmus University Rotterdam* Chair: Hedibert Lopes
15:05 – 15:40	Afternoon Tea
15:40 – 17:00 **Session 3**	New Model of Trend Inflation Using Disaggregates, Survey Expectations, and Uncertainty **Saeed Zaman**, *Federal Reserve Bank of Cleveland* US Interest Rates: Are Relations Stable? **Sune Karlsson**, *Örebro University* Chair: Yong Song
18:00 – 21:00	Workshop Dinner at Patina Alumni Court, UQ St Lucia **Presenters only.**

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Day 2 – Monday 1 September

Time	Activity
9:00 – 10:15 **Keynote Talk**	Sparse dynamic factor modelling in macroeconometrics **Sylvia Kaufmann**, *Study Center Gerzensee, SNB* Chair: Eric Eisenstat
10:15 – 10:50	Morning Tea
10:50 – 12:10 **Session 4**	Stochastic Dynamic Correlations with Exogenous Shifts: Connecting Macroeconomic Events and Financial Risk **Igor Martins**, *INSPER - Institute of Education and Research* Dynamic Discrete Data Models with Correlated Errors **Shubham Karnawat**, *University of California, Irvine.* Chair: Annika Camehl
12:10 – 13:25	Lunch
13:25 – 14:45 **Session 5**	Sequential Bayesian Predictive Synthesis **Kaoru Irie**, *The University of Tokyo* Forecasting with an Adaptive Nonparametric VAR **Frank Wu**, *Purdue University* Chair: Saeed Zaman
14:45 – 15:20	Afternoon Tea
15:20 – 16:40 **Session 6**	A High-Frequency GDP Indicator for Switzerland **Philipp Kronenberg**, *KOF Swiss Economic Institute* Bayesian VAR Models with a Combination of the DSGE Model-Implied Prior and the SSVS in Mean-IW Prior' **Xin Zheng**, *Beijing Institute of Technology and Tsinghua University.* Chair: Tomasz Woźniak
16:40	Workshop Close