International Workshop on Bayesian Econometric Analysis *

Kojima Conference Room
Economics Research Annex (Kojima Hall) 2F
University of Tokyo †

November 25, 2017

10:20 – 10:30 Opening address

10:30 – 12:00 Session I - Chair: Hideo Kozumi (Kwansei Gakuin University)

- Presenter: Yuki Kawakubo (Chiba University)
  Title: Small area estimation for grouped data
  Co-author: Genya Kobayashi (Chiba University)
- Presenter: Yin Xing Li (Tohoku University)
  Title: Social media and diffusion for information technology product
  Co-author: Nobuhiko Terui (Tohoku University)
- Presenter: Mirai Igarashi (Tohoku University)
  Title: Network analysis of social media and detection of influencer
  Co-author: Nobuhiko Terui (Tohoku University)

12:00 – 13:00 Lunch

13:00 – 14:30 Session II - Chair: Teruo Nakatsuma (Keio Univeristy)

- Presenter: Yuta Yamauchi (University of Tokyo)
  Factor multivariate realized stochastic volatility model
  Co-author: Yasuhiro Omori (University of Tokyo)
- Presenter: Naoki Awaya (University of Tokyo)
  Title: Particle rolling MCMC with forward and backward block sampling with application to stochastic volatility models
  Co-author: Yasuhiro Omori (University of Tokyo)

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†See http://www.cirje.e.u-tokyo.ac.jp/about/04aboutcirje04access.html, and http://www.cirje.e.u-tokyo.ac.jp/about/access/campusmap.pdf.

- Presenter: Kaoru Irie (University of Tokyo)
  Title: Scalable Bayesian modeling, monitoring and analysis of dynamic network flow data
  Co-authors: Xi Chen (LinkedIn), David Banks (Duke University), Robert Haslinger(The Sync Project), Jewell Thomas (MaxPoint Interactive Inc.) and Mike West (Duke University)

14:30 – 14:50 Coffee Break

14:50 – 16:20 Session III - Chair: Toshiaki Watanabe (Hitotsubashi University)

- Presenter: Young Min Kim (Korea University)
  Title: Likelihood inference for dynamic linear models with Markov switching parameters: On the efficiency of the Kim filter
  Co-author: Kyu Ho Kang (Korea University)

- Presenter: Makoto Takahashi (Osaka University)
  Title: Realized stochastic volatility with skew-t error
  Co-authors: Yasuhiro Omori (University of Tokyo), Toshiaki Watanabe (Hitotsubashi University)

- Presenter: Jae-Young Kim (Seoul National University/Hitotsubashi University)
  Title: Bayesian analysis for heterogeneity

16:20 – 16:40 Coffee Break

16:40 – 18:10 Session IV - Chair: Yasuhiro Omori (University of Tokyo)

- Presenter: Ahjin Choi (Korea University)
  Title: A Bayesian bond portfolio optimization using a stochastic volatility dynamic Nelson-Siegel model with fat-tailed errors
  Co-author: Kyu Ho Kang (Korea University)

- Presenter: Sakae Oya (Keio University)
  Title: Bayesian portfolio management with the multivariate skew-t distribution
  Co-author: Teruo Nakatsuma (Keio University)

- Presenter: Takefumi Yamasaki (Ministry of Finance, Policy Research Institute)
  Title: Structural estimation of rapid and defaulted sovereign bond spreads: How credit risk account for sovereign bond spreads?

18:10 – 18:20 Closing address