CENTRE FOR APPLIED
ECONOMIC RESEARCH

# Winter Workshop 2004
# 'Bayesian Econometrics'

**23rd July 2004**

**Venue: Matthews C Theatre**
**UNSW Kensington Campus**

The Centre for Applied Economic Research (CAER) is hosting a winter workshop on Bayesian Econometrics, supported by the Faculty of Commerce and Economics, and the School of Economics, UNSW.

## Program

9:00 Coffee

9:30 Professor Robert Kohn (University of New South Wales)
"Adaptive Nonparametric Estimation of the Mean and Variance Functions in Regression Models" (Joint with David Chan and Chris Kirby)

10:45 Coffee Break

11:15 Dr Gael Martin (Monash University)
"Bayesian Estimation of a Stochastic Volatility Model Using Option and Spot Prices: Application of a Bivariate Kalman Filter" (Joint with Catherine Forbes and Jill Wright)

12:30 Lunch

2:00 Professor Dale Poirier (University of California, Irvine)
"Semiparametric Bayesian inference in multiple equation models" (Joint with Gary Koop and Justin Tobias)

3:15 Coffee Break

3:45 Associate Professor Mike Smith (University of Sydney)
"Joint Estimation of an Endogenous Model of Central Bank Intervention and Foreign Exchange Volatility with Application to Australia, 1983 to 2003."

5.00 Pub and dinner

**Arrangements**

All interested folk are welcome. There is no fee for attendance. All participants are welcome to join the speakers for dinner at a venue to be confirmed.

A UNSW campus map can be found at http://www.unsw.edu.au/maps/kensington.pdf the Matthews C Theatre is located upstairs at co-ordinates D23. If driving, it is best to enter either through Gate 9 High Street, or Gate 11 Botany Street.

RSVP: by Monday, 19 July, for catering purposes (email: samara_zeitsch@hotmail.com)

Contact:
Professor Denzil G Fiebig
Head, School of Economics
UNSW
Sydney, NSW 2052
Australia
Tel: +61 (2) 9385 3958 Fax: +61 (2) 9313 7691
E-mail: D.Fiebig@unsw.edu.au