# Bayesian Econometric Methodology

September 8-9, 2006
Sveriges Riksbank
Stockholm, Sweden

**Aim**
Bayesian methods are increasingly used in almost all areas of applied economics. A recent example from the perspective of monetary policy is the class of Dynamic Stochastic General Equilibrium (DSGE) models, where Bayesian inference is nowadays routinely used. The aim of this workshop is to discuss recent advances in Bayesian econometric methodology and their applications. We are interested in newly developed inferential tools, as well as empirical applications where existing methods are used in a novel way. Papers which compare different Bayesian methods/algorithms are also highly relevant for the workshop.

**Invited speakers**
Siddhartha Chib, Washington University in Saint Louis
John Geweke, University of Iowa
Robert Kohn, University of New South Wales
Gary Koop, University of Leicester
Christopher Sims, Princeton University
Neil Shephard, Nuffield College, University of Oxford
Herman van Dijk, Erasmus University Rotterdam

**Format**
Papers will be presented in plenary presentations of 40 minutes, followed by 10 minutes of comments by a reviewer and an additional 10 minute plenary discussion. Approximately 10-12 papers will be presented and overall participation at the workshop will be limited to 40 people. The conference will be concluded with a panel debate.

**Expenses**
Sveriges Riksbank will refund economy-class travel expenses and cover accommodation at the Hotel Continental, in the near vicinity of the Riksbank, for paper presenters and discussants.

**Paper submission**
A PDF file containing a completed draft or extended abstract (300-400 words) should be e-mailed to the Program Committee, at BayesWorkshop@riksbank.se by March 17, 2006. Authors will be notified about the acceptance of their papers by April 14, 2006. People submitting papers should also indicate whether they are willing to act as discussants.

**Organization**
The workshop program and other information about the conference will be posted on the website of the Riksbank at www.riksbank.com/workshop/BayesWorkshop. The organizing committee consists of Tor Jacobson, Paolo Giordani and Mattias Villani. Questions can be directed to BayesWorkshop@riksbank.se.