Econometrics III   PhD in Business Economics
Final presentations   June 18th 2018

Below are the 8 papers to be presented in our last week of class, the first four papers on July 10th and
the remainder on July 12th. Each group will have 20 minutos to talk and I expect both members
of each group to speak equal lengths. Besides presenting the paper before your classe-mates and
myself, you are also suppose to turn in a 3-page summary of the paper.

Lista of scientific papers:

1. Lopes and Salazar (2006) Bayesian model uncertainty in smooth transition autoregressions,
   Journal of Time Series Analysis, 2006, 27, 99-117.
2. Banbura, Giannone and Reichlin (2010) Large BVARs. JAE, 25(1), 71-92.
3. Lopes, McCulloch and Tsay (2010) Parsimony inducing priors for large scale state-space models.
   Technical report.
4. Koop and Korobilis (2013) Large time-varying parameter VARs. JE, 177, 185-198.
5. Nascimento, Gamerman and Lopes (2016) Time-varying extreme pattern with dynamic models,
   Test, 2016, 26, 131-149.
6. Kastner and Huber (2017) Sparse Bayesian vector autoregressions in huge dimensions. Tech-
   nical report.
7. Kastner, Fruehwirth-Schnatter and Lopes (2017) Efficient Bayesian inference for multivariate
   factor SV models, Journal of Computational and Graphical Statistics, 2017, 26, 905-917.
8. Warty, Lopes and Polson (2018) Sequential Bayesian learning for stochastic volatility with
   variance-gamma jumps in returns. Technical report.

R script I used to randomly allocated students to the 8 papers:

```
students=c("Alexander","Caio","Carolina","Danilo","Dimitri","Henrique","Joao",
"Jorge","Marina","Robison","Stefanie","Tatiana","Thiago","Tommaso","Vitor")
set.seed(31415)
students[sample(1:15)]
 [1] "Vitor"    "Dimitri"   "Caio"   "Henrique"  "Alexander"  "Danilo"
[7] "Carolina"  "Robison"  "Joao"     "Tatiana"   "Stefanie"  "Marina"
[13] "Jorge"     "Tommaso"  "Thiago"
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Final configuration paper/group:

- Lopes and Salazar (2006): Vitor + Dimitris
- Banbura, Giannone and Reichlin (2010): Caio + Henrique
- Lopes, McCulloch and Tsay (2010): Alexander + Danilo
- Koop and Korobilis (2013): Carolina + Robison
- Nascimento, Gamerman and Lopes (2016): Joao + Tatiana
- Kastner and Huber (2017): Stefanie + Marina
- Kastner, Fruehwirth-Schnatter and Lopes (2017): Jorge + Tommaso
- Warty, Lopes and Polson (2018): Thiago