PROGRAM, Day 1

Day One: Saturday, July 13, 2019	
8:50 - 9:10	**Opening Ceremony** **Room I206**
9:10 - 10:10	**Keynote Speaker Session 1** **Room I206** **Speaker:** Siddhartha Chib (Washington University in St. Louis) **Title:** Estimation and Comparison of Conditional Moment Models
10:10 - 10:30	**Coffee Break**
10:30 - 12:00	**Session 1a**: Innovative Bayesian Approaches for High-dimensional Variable Selection **Room I206** **Organizer:** Subharup Guha (University of Florida) **Chair:** Xuan Cao (University of Cincinnati) 1. Michael J. Daniels (University of Florida) *Variable Selection in Bayesian Nonparametric Models for High-dimensional Confounding* 2. Shintaro Hashimoto (Hiroshima University) *Moment Matching Priors for Non-regular Models* 3. Subharup Guha (University of Florida) *Bayesian Nonparametric Differential Analysis for Dependent Multigroup Data with Application to DNA Methylation Analyses*
	Session 1b: Developments in Small Area Estimation (Chiba University SAE Session) **Room I210** **Organizer:** Genya Kobayashi (Chiba University) **Chair:** Genya Kobayashi (Chiba University) 1. Yuki Kawakubo (Chiba University) *Small Area Estimation for Grouped Data* 2. Genya Kobayashi (Chiba University) *Estimation and Inference for Area-wise Spatial Income Distributions from Grouped Data* 3. Yuta Yamauchi (University of Tokyo) *Bayesian Approach to Lorenz Curve from Time Series Grouped Data* 4. Tsubasa Ito (The Institute of Statistical Mathematics) *Corrected Empirical Bayes Confidence Region in a Multivariate Fay-Herriot Model*
	Session 1c: New Developments in Bayesian Forecasting and Finance **Room I212** **Organizer:** Cathy W.S. Chen (Feng Chia University) **Chair:** Cathy W.S. Chen (Feng Chia University) 1. Mike K.P. So (Hong Kong University of Science and Technology)

	Bayesian Network Analysis of Systemic Risk in Financial Markets 2. Toshiaki Watanabe (Hitotsubashi University) *Intraday Range-based Stochastic Volatility Models with Application to the Japanese Stock Index* 3. Kaoru Irie (University of Tokyo) *Bayesian Dynamic Fused LASSO* 4. Ray-Bing Chen (National Cheng Kung University) *Bayesian Indicator Approach for Variable Selection in Gaussian Process*
12:00 - 13:20	**Lunch** **Room I208**
13:20 - 14:50	**Session 2a**: Bayesian Modeling of Networks and Scalable Inference **Room I206** **Organizer:** Leo Duan (University of Florida) **Chair:** Leo Duan (University of Florida) 1. Alexander Volfovsky (Duke University) *Modeling Networks in the Presence of Informative Community Structure* 2. Xuan Cao (University of Cincinnati) *Consistent Bayesian Joint Variable and DAG Selection in High Dimensions* 3. Trevor Campbell (University of British Columbia) *Inference You Can Trust: A New Approach to Boosting* 4. Juho Lee (University of Oxford) *A Bayesian Model for Sparse Graphs with Flexible Degree Distribution and Overlapping Community Structure*
	Session 2b: Advances in Dynamic Modelling and Computation **Room I210** **Organizer:** Silvia Montagna (University of Turin) **Chair:** Kaoru Irie (University of Tokyo) 1. Silvia Montagna (University of Turin) *Bayesian Multivariate Factor Analysis for Evaluating the Causal Impact of Policy Interventions* 2. Naoki Awaya (Duke University) *Particle Learning for Stochastic Volatility with Leverage* 3. Kenichiro McAlinn (The University of Chicago) *Large-Scale Dynamic Predictive Regressions* 4. David Puelz (The University of Chicago) *Randomization Tests of Causal Effects Under General Interference*
	Session 2c: Bayesian Joint Modeling **Room I212** **Organizer:** Jing Wu (University of Rhode Island) **Chair:** Lingxiao Zhao (Washington University in St. Louis) 1. Zhihua Ma (Jinan University) *Bayesian Joint Analysis Using a Semiparametric Latent Variable Model with*

	Non-ignorable Missing Covariates for CHNS Data 2. Guanyu Hu (University of Connecticut) *A Bayesian Joint Model of Mark and Intensity of Marked Spatial Point Processes with Application to Basketball Shot Chart* 3. Katja Ignatieva (University of New South Wales) *Electricity Price Modelling with Stochastic Volatility and Jumps: An Empirical Investigation*
14:50 - 15:10	**Coffee break**
15:10 - 16:40	**Session 3a**: Recent Development and Application of Bayesian Analysis **Room I206** **Organizer:** Dejun Tang (Novartis Pharma) **Chair:** Dejun Tang (Novartis Pharma) 1. Tsuyoshi Kunihama (Kwansei Gakuin University) *Bayesian Factor Models for Probabilistic Cause of Death Assessment with Verbal Autopsies* 2. Aileen Zhu (China Novartis Institutes for Biomedical Research Co., Ltd.) *The Challenges of Analyzing Drug Safety Data with Competing Risk Events and a Bayesian Mixture Model* 3. Leo Duan (University of Florida) *Bayesian Modeling of Graph Laplacians*
	Session 3b: Recent Developments in High-dimensional Bayesian Inference **Room I210** **Organizer:** Shintaro Hashimoto (Hiroshima University) **Chair:** Shintaro Hashimoto (Hiroshima University) 1. Shonosuke Sugasawa (The University of Tokyo) *Robust Bayesian Regression with Shrinkage Priors* 2. Keisuke Yano (The University of Tokyo) *The Berry-Esseen Type Bound for the Bernstein-von Mises Theorem in Moderately High Dimensions* 3. Takeru Matsuda (The University of Tokyo) *Singular Value Shrinkage Priors for Bayesian Prediction* 4. Yoichi Miyata (Takasaki City University of Economics) *The Laplace Approximation to a High Dimensional Model*
	Session 3c: Marginal Likelihoods: Theory, Computation, and Applications **Room I212** **Organizer:** Ming-Hui Chen (University of Connecticut) **Chair:** Jaeyong Lee (Seoul National University) 1. Lingxiao Zhao (Washington University in St. Louis) *On Comparing Asset Pricing Models* 2. Lynn Kuo (University of Connecticut) *A New Monte Carlo Method for Estimating Marginal Likelihoods*

	3. Yu-Bo Wang (Clemson University) *Inflated Density Ratio and Its Variation and Generalization for Computing Marginal Likelihoods* 4. Ming-Hui Chen (University of Connecticut) *Monte Carlo Methods for Computing Marginal Likelihoods with Applications to Item Response Theory Models*
16:40 - 17:00	**Coffee break**
17:00 - 18:00	**Tutorial Session 1** **Room I206** **Speaker:** Dipak K. Dey (University of Connecticut) **Title:** Learning Semiparametric Regression with Missing Covariates Using Gaussian Process Models
18:30 - 20:30	**Poster Session and Mixer** **Bel Box Cafeteria**

PROGRAM, Day 2

<table>
<tr><th colspan="2">Day Two: Sunday, July 14, 2019</th></tr>
<tr><td>9:10 - 10:10</td><td>Keynote Speaker Session 2
Room I206
Speaker: Hedibert Freitas Lopes
Title: Bayesian Learning in High-dimensional State-space Models</td></tr>
<tr><td>10:10 - 10:30</td><td>Coffee break</td></tr>
<tr><td>10:30 - 12:00</td><td>Session 4a: Recent Developments for Statistical Models with Structures and Dependence
Room I206
Organizer: Jaeyong Lee (Seoul National University)
Chair: Ming-Hui Chen (University of Connecticut)

1. Woncheol Jang (Seoul National University)
A Semiparametric Mixture Method for Local False Discovery Rate Estimation from Multiple Studies
2. Seongil Jo (Chonbuk National University)
Amortized Variational Inference Methods for Bayesian Model Criticism
3. Keunbaik Lee (Sungkyunkwan University)
Analysis of Longitudinal Binary and Survival Time Data Using Joint Models with General Random Effects Covariance Matrix
4. Jaeyong Lee (Seoul National University)
Post-processed Posteriors for Band Structured Covariances</td></tr>
<tr><td></td><td>Session 4b: Bayesian Methods and Their Applications
Room I210
Organizer: Shuhei Mano (The Institute of Statistical Mathematics)
Chair: Tomoyuki Higuchi (The Institute of Statistical Mathematics)

1. Takemi Yanagimoto (The Institute of Statistical Mathematics)
Use of Two Non-informative Priors in an Empirical Bayes Estimator of Multiple Poisson Means
2. Ryo Yoshida (The Institute of Statistical Mathematics)
Bayesian Methods for Accelerated Materials Discovery
3. Daichi Mochihashi (The Institute of Statistical Mathematics)
High-dimensional Motion Segmentation with Semi-Markov Latent Gaussian Processes</td></tr>
<tr><td></td><td>Session 4c: Advances in Bayesian Methods for Business Analytics Problems
Room I212
Organizer: Mike K.P. So (The Hong Kong University of Science and Technology)
Chair: Mike K.P. So (The Hong Kong University of Science and Technology)

1. Cathy W.S. Chen (Feng Chia University)</td></tr>
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	Quantile Forecasting Based on a Multivariate Hysteretic Autoregressive Model with GARCH Errors and Time-varying Correlations 2. Manabu Asai (Soka University) *Bayesian Analysis of Realized Matrix-Exponential GARCH Models* 3. Feng-Chi Liu (Feng Chia University) *A Generalized Threshold Stochastic Volatility Model Incorporating with Realized Measures*
12:00 - 13:20	**Lunch** **Bel Box Cafeteria**
13:20 - 14:50	**Session 5a**: Recent Advances in Bayesian Methods and Applications **Room I206** **Organizer:** Taeryon Choi (Korea University) **Chair:** Seongil Jo (Chonbuk National University) 1. Yeongseung Chung (Korea Advanced Institute of Science and Technology) *Nonparametric Bayesian Two-part Random Effects Model for Longitudinal Semi-continuous Data Analysis* 2. Linda S. L. Tan (National University of Singapore) *Use of Model Reparametrization to Improve Variational Bayes* 3. Hang J. Kim (University of Cincinnati) *Nonparametric Bayesian Modeling in Government Statistics: Recent Developments in Imputation, Editing, and Data Protection*
	Session 5b: Bayesian Regression Models of Complex Dependent Data **Room I210** **Organizer:** Xia Wang (University of Cincinnati) **Chair:** Leo Duan (University of Florida) 1. Vivekananda Roy (Iowa State University) *Estimation and Prediction for Spatial Generalized Linear Mixed Models* 2. Huiyan Sang (Texas A&M University) *A Bayesian Approach for Spatial Cluster Detection of Regression Coefficients* 3. Richard Zehang Li (Yale University) *A Bayesian Approach to Assess Intervention Effects on Opiate Overdose Incidents in Space and Time* 4. Xia Wang (University of Cincinnati) *Bayesian Generalized Regression Models with Gaussian Process Priors*
	Session 5c: Recent Advances in Bayesian Predictive Inference **Room I212** **Organizer:** Yuzo Maruyama (University of Tokyo) **Chair:** Yuzo Maruyama (University of Tokyo) 1. Yasuyuki Hamura (University of Tokyo) *Bayesian Predictive Distributions for Poisson and Negative Binomial Models When the Parameter Spaces are Restricted* 2. Michiko Okudo (University of Tokyo)

	Asymptotic Properties of Bayes Estimators Based on Shrinkage Priors for Curved Exponential Families 3. Toshio Ohnishi (Kyushu University) *Dual Roles of Maximizing Likelihood and Shannon Entropy under Alpha-divergence Loss*
14:50 - 15:10	**Coffee break**
15:10 - 16:40	**Session 6a**: Monte Carlo Methods for Complicated Target Distributions **Room I206** **Organizer:** Kengo Kamatani (Osaka University) **Chair:** Kengo Kamatani (Osaka University) 1. Kengo Kamatani (Osaka University) *Analysis of Markov Chain Monte Carlo Method with Heavy-tailed Target Distributions* 2. Krzysztof Łatuszyński (Warwick University) *Bayesian Inference for Intractable Likelihood Models* 3. Daniel Paulin (Oxford University) *Randomized Hamiltonian Monte Carlo as Scaling Limit of the Bouncy Particle Sampler*
	Session 6b: New Advance in Bayesian Theorem and Nonparametric Bayesian Methods **Room I210** **Organizer:** Guanyu Hu (University of Connecticut) **Chair:** Guanyu Hu (University of Connecticut) 1. Debdeep Pati (Texas A&M University) *Shrinkage in Bayesian Shape Constrained Inference* 2. Mengjie Chen (University of Chicago) *Bayesian Nonparametric Clustering Analysis for Single Cell RNA Sequencing Data* 3. Chao Gao (University of Chicago) *Bayesian Generative Training is Robust*
	Session 6c: Bayesian Statistics and Marketing **Room I212** **Organizer:** Ryo Kato (Kobe University) **Chair:** Ryo Kato (Kobe University) 1. Yuya Shimizu (Keio University) *Bayesian Estimation of Population Moments and Parameters in Biased Sampling* 2. Kazuhiro Miyatsu (Nielsen Company Japan) *Modeling Heterogeneous Impacts of Mental Accounting and Household Stock to Consumers Inter-shopping Duration* 3. Kei Miyazaki (Kansai University) *Dynamic Two-Stage Modeling for Category-Level and Brand-Level Purchases with*

	a Bayes Inference
16:40 - 17:00	**Coffee break**
17:00 - 18:00	**Tutorial Session 2** **Room I206** **Speaker:** Igor Prünster (Bocconi University) **Title:** Discrete Random Structures and Bayesian Nonparametrics
18:30 - 20:30	**Banquet** **Bel Box Cafeteria**

POSTER SESSION

∗ indicates that the poster presenter is a graduate student.

1. Gianni Amisano (Federal Reserve Board)
   Measuring Cross-country Interconnectedness with a Panel Unobservable Component Model
2. Daniel Andrade (SOKENDAI (and NEC))∗
   Disjunct Support Prior for Practically Significant Variable Selection in Regression
3. Dong Manh Cuong (Feng Chia University)∗
   Quantile Nonlinear Effects of Return and Abnormal Trading Volume for the Realized Kernel
4. Bonny Y.F. Lee (Feng Chia University)∗
   Bayesian Inferences of Multiple Structural Change GARCH Model with Skew Student-t Errors
5. Kuo-Jung Lee (National Cheng-Kung University)
   Bayesian Spatiotemporal Varying Coefficients Models for Ischemic Stroke Study
6. Tomoyuki Nakagawa (Tokyo University of Science)
   Objective Priors in Robust Quasi-Bayesian Inference using the Divergences
7. Makoto Nakakita (Keio University)∗
   Bayesian Analysis of Intraday Stochastic Volatility Models with Skew Heavy-tailed Error and Smoothing Spline Seasonality
8. Haruhisa Nishino (Hiroshima University)
   Bayesian and Decomposition Analysis for Health Inequality in Japan
9. Hidemasa Oda (University of Tokyo)∗
   Information Geometry of Complex Autoregressive Models and its Positive Superharmonic Priors
10. Toru Ogura (Mie University)
    Novel Conjugate Analysis in Unknown Dimensional Multinomial Probabilities
11. Sakae Oya (Keio University)∗
    A More Stable and Scalable Posterior Computation for Bayesian Graphical Models
12. Wakuo Saito (Keio University)∗
    The Hedonic Regression with Bayesian Hierarchical Model for Japanese Rice Wine. What Affects Price?
13. Kazuo Shigemasu (Keio University)
    Hierarchical Factorial Structure of WISC-4 Data
14. Tomoki Toyabe (Keio University)∗
    Modeling Financial Durations with Limit Order Book Information
15. Toshiya Yoshida (Keio University)∗
    Modeling Temporal Data by Using Mixture for Marked Poisson Processes