

## Call for Papers

*Advances in Econometrics*, Volume 45

*Bayesian Macroeconometric Modelling*

16<sup>th</sup> and 17<sup>th</sup> of April 2020

**Keynote speakers:** Gary Koop and Sylvia Kaufmann

The aim of this call for papers is to produce a research volume on the theory and practice of Bayesian applied and theoretical macroeconometrics.

Possible topics include, but are not limited to:

- Forecasting
- Policy analysis
- Identification
- High dimensional VARs
- Computational methods
- Time variation in high dimensional models
- Estimation, identification and inference in VARMA
- Achieving parsimony through techniques such as shrinkage and selection

Selected papers will appear in *Advances in Econometrics: Bayesian Macroeconometric Modelling* (Volume 45). The volume will be edited by Rodney Strachan (University of Queensland, email: [r.strachan@uq.edu.au](mailto:r.strachan@uq.edu.au)), ... and .... Please email extended abstracts or completed papers no later than Dec. 25, 2019. A research conference related to the volume will be held at the University of Queensland, Brisbane Australia on April 16–17, 2020.

*Advances in Econometrics* is a research annual whose editorial policy is to publish original articles that contain enough detail so that nonexperts will find them accessible and useful in their work. Authors should be able to provide, upon request, data and code to facilitate replication of their results. For more information on *Advances in Econometrics*, please see <http://faculty.smu.edu/millimet/AiE.html>.

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**Organizing/Program Committee:** The program and local organizing committees would be chaired by Rodney Strachan (*University of Queensland*) a Senior Co-Editor of AIE. Other members of the committee are Joshua Chan (*Purdue*) and Eric Eisenstat (*University of Queensland*).