

Bayesian Nonparametric Networking Workshop

The Pavilion, level 8 of building H, Monash University, Caulfield Campus

900 Dandenong Rd, Caulfield East VIC 3145

Program at a Glance

	Monday 4 December	Tuesday 5 December	Wednesday 6 December	Thursday 7 December	Friday 8 December
9:00	Arrival and welcome	Arrival	Arrival	Arrival	
9:30	Griffin Keynote	Kottas Keynote	Kalli Keynote	Samuel Livingstone	No sessions
10:00				Hadi Afshar	
10:30	AM Tea	AM Tea	AM Tea	AM Tea	
11:00	Kottas Tutorial	Kalli Tutorial	Michael Zhang	Griffin Tutorial	
11:30			David Dahl		
12:00			social activity (Offsite)		
12:30					
13:00	Lunch	Lunch			
13:30					
14:00					
14:30	Martina Zaharieva	Richard Warr		Jizhou Kang	
15:00	Christian Robert	Subhashis Ghosal		Xiaotian Zheng	
15:30	Yangqi Zhang	Tomasz Wozniak		Xibin Zhang	
16:00	Welcome Event (Onsite)	PM Tea		PM Tea	
16:30		Poster session (Onsite)		Monash Presentation	
17:00				Transit to dinner venu via train	
17:30					
18:00					
18:30				Workshop Dinner (Offsite)	
19:00					
19:30					
20:00					
20:30					
21:00					

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Schedule for Monday 4 December 2023

- 9:00 Arrival and Welcome
- 9:30 Keynote: *Expressing Model Uncertainty Using Credible Sets*
Jim Griffin, University College London
- 10:30 Morning tea break
- 11:00 Tutorial: *An Introduction to BNP Modeling and Applications*
Athanasios Kottas, University of California at Santa Cruz
- 13:00 Lunch break
- 14:30 *Infinite Sparse Factor Stochastic Volatility Model*
Martina Zaharieva, CUNEF Universidad
- 15:00 *Evidence Estimation in Finite and Infinite Mixture Models and Applications*
Christian Robert, Ceremade - Université Paris-Dauphine
- 15:30 *Identifying Summary and Parameter Structures in ABC: A Gaussian Graphical Model Approach*
Yangqi Zhang, University of New South Wales
- 16:00 Welcome Event

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Schedule for Tuesday 5 December 2023

- 9:00 Arrival
- 9:30 Keynote: *Bayesian Nonparametric methods for point processes*
Athanasios Kottas, University of California, Santa Cruz
- 10:30 Morning tea
- 11:00 Tutorial *Bayesian Nonparametrics in Financial Econometrics*
Maria Kalli, Kiing's College London
- 13:00 Lunch
- 14:30 *Shrinking a Partition Distribution Towards an Anchor Partition, with Applications to Dependent Partitions*
Richard Warr, Brigham Young University
- 15:00 *Coverage of Credible Intervals under Multivariate monotonicity*
Subhashis Ghoshal, North Carolina State University
- 15:30 *Verifying Sources of Identification of Structural Vector Autoregressions Using the BETEL Framework*
Tomasz Wozniak, University of Melbourne
- 16:00 Afternoon tea
- 16:30 Poster session

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Schedule for Wednesday 6 December 2023

9:00 Arrival

9:30 Keynote: *Bayesian Nonparametrics in Macroeconomic Time Series Modelling*
Maria Kalli, King's College London

10:30 Morning tea

11:00 *Bayesian Non-linear Latent Variable Modeling via Random Fourier Features*
Michael Minyi Zhang, University of Hong Kong

11:30 *Bayesian Clustering for Big Data using Splinters*
David Dahl, Brigham Young University

12:20 Social activity
(pre-paid event)

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Schedule for Thursday 7 December 2023

- 9:00 Arrival
- 9:30 *Computational Approaches to Bayesian Variable Selection: Random Neighbourhood Samplers and Large p Asymptotics*
Samuel Livingstone, University College London
- 10:00 *Simple and Effective Sampling from Probability Distributions Concentrated around Manifolds*
Hadi Mohasel Afshar, University of Technology, Sydney
- 10:30 Morning tea
- 11:00 Tutorial *Computational Methods for Bayesian Nonparametrics*
Jim Griffin, University College London
- 13:00 Lunch
- 14:30 *Flexible Bayesian Nonparametric Modeling for Longitudinal Binary and Ordinal Responses*
Jizhou Kang, University of California, Santa Cruz
- 15:00 *Bayesian Spatial Generalised Dissimilarity Models for Antarctic Biodiversity*
Xiaotian Zheng, University of Wollongong
- 15:30 *A Bayesian Stochastic Frontier Model for Analyzing Cost Efficiency of Commercial Banks in the US*
Xibin Zhang, Monash University
- 16:00 Afternoon tea
- 16:30 Monash Presentation
- 17:15 Depart for conference venue (for those attending who wish to go together by train)
- 18:30 Conference dinner
South Wharf
(pre-paid event)