2011-2012 Institute Seminars

Fall 2011

Victor Yakovenko (University of Maryland)  
"Entropy maximization and distributions of money, income, and energy consumption in a market economy"

Robin Lumsdaine (American U)  
"How Survey Design Affects Inference Regarding Health Perceptions and Outcomes"

Teddy Seidenfeld (Carnegie Mellon U)  
"Bayesian Consensus"

Loran Grady Chollete (UiS Business School, Norway)  
"The Market Premium for Dynamic Tail Risk"

Spring 2012

Richard Davis (Columbia U)  
“Detection of Structural Breaks and Outliers in Time Series”

Kees Bouwman (Erasmus University)  
"Stock Market Liquidity and Bond Risk Premia"

Sherman Robinson (IFPRI)  
"Applications of Maximum Entropy Econometrics to Estimation Problems in Developing Countries"

Herman K. van Dijk (Erasmus University Rotterdam and Econometrics Department VU University Amsterdam)  
"Is Simulation based Bayes Procedures for Three 21-st Century Key Research Issues"