II Congreso Bayesiano de América Latina

Second Latin American Congress on Bayesian Statistics

San José del Cabo, México.
6-10 February, 2005

Scientific Program

Monday 7

Session G-I Bayesian Statistics & Business
Chair: Manuel Mendoza

09:00-10:00 Bayesian methods in project management
Fabrizio Ruggeri, Jesús Palomo and David Ríos-Insua

10:00-11:00 Financial trading strategies: “It pays to go Bayes”
José M. Quintana

Session T-I Nonparametrics
Chair: Bruno Sansó

11:00-11:30 A semiparametric Bayesian analysis of failure time data
Luis Nieto-Barajas and Stephen Walker

11:30-12:00 Bayesian density estimation via normalized inverse Gaussian mixtures
Igor Pruenster, Antonio Lijoi, Ramsés Mena and Stephen Walker

Session T-II Regression & Influential observations
Chair: Ramsés Mena

12:00-12:30 Bayesian approach for piecewise linear regression models
Rosangela Loschi and Federico Cruz

12:30-13:00 Influential observations in functional measurement error model
Ignacio Vidal, Pilar Iglesias and Manuel Galea

Session T-III Applications in Environmental Sciences
Chair: Dani Gamerman

15:30-16:00 Radiocarbon peat chronologies and environmental change
J. Andrés Christen and Maarten Blaauw

16:00-16:30 Bayesian methods for the analysis of climate and transport model output
Bruno Sansó

16:30-17:00 Coffee break

Session G-II Bayesian-Frequentist interface
Chair: Luis E. Nieto-Barajas

17:00-18:00 Reference analysis for discrete graphical models
Guido Consonni and Valentina Leucari

18:00-19:00 Can a significance test be genuinely Bayesian?
Carlos A. de Bragança Pereira, Julio M. Stern and Sergio Wechsler

Session P-I Poster Session I
Chair: Rosangela Loschi

21:00-23:00 A - H

Tuesday 8

Session G-III Applications I
Chair: Peter Muller

09:00-10:00 A synthesis of Bayes factors and approximations
Luis R. Pericchi

Session T-IV Priors I
Chair: Peter Muller

10:00-10:30 Reference priors from first principles.
José M. Bernardo, James O. Berger and Dongchu Sun

10:30-11:00 Priors for neural networks
Herbie Lee

21:00-23:00 *Conference dinner & Keynote address*
José M. Bernardo

Wednesday 9

Session G-IV Applications II
Chair: Andrés Christen

09:00-10:00 Bayesian tools for statistical validation of computer simulators
María J. Bayarri, James O. Berger and Jerome Sacks

10:00-11:00 Modelling disease natural history
Lurdes Inoue

Session T-V Time Series
Chair: Gabriel Huerta

11:00-11:30 Time Series mean level and stochastic volatility modelling by smooth transition autoregressions: A Bayesian approach
Hedibert Freitas Lopes and Esther Salazar

11:30-12:00 Modelling dependency in time series using Bayesian ideas
Ramsés H. Mena and Stephen G. Walker

Session T-VI Time series & Decision theory
Chair: Luis R. Pericchi

12:00-12:30 Forecasting an accumulated series based on partial accumulation II: A new Bayesian method for short series with stable seasonal patterns
Enrique de Alba and Manuel Mendoza

12:30-13:00 Bayesian methods in presence of several decision makers
David Ríos-Insúa, Jesús Palomo and Jesús Ríos

Session T-VII Sampling & Applications
Chair: Guido Consonni

15:30-16:00 Sampling from the hyper-inverse Wishart on decomposable models
Carlos M. Carvalho and Mike West

16:00-16:30 Bayesian reconstruction of particle beam phase space from low dimensional data
David M. Higdon and Charles W. Nakhleh

16:30-17:00 Optimal filtering of jump-diffusions: extracting latent states from asset prices
Jonathan Stroud, Michael Johannes and Nicholas Polson

17:00-17:30 Coffee break

Session G-V   Skewed models
Chair: José M. Bernardo

17:30-18:30 A Bayesian analysis of the regression model with fat tails and skewed error
Helio S. Migon

Session T-VIII Skewed models
Chair: José M. Bernardo

18:30-19:00 Shape mixtures of skewed distributions: A Bayesian analysis
Reinaldo Arellano-Valle, Héctor Gómez and Pilar Iglesias

Session P-II   Poster Session II
Chair: Hedibert Freitas Lopes

21:00-23:00 I - Z

Thursday 10

Session G-VI Robustness & Nonparametrics
Chair: Dipak Dey

09:00-10:00 Bayesian inference: A journey beyond normality, dependence and precise hypotheses
Josemar Rodrigues

10:00-11:00 Bayesian model choice in a nonparametric world
Stephen G. Walker

Session T-IX Priors II
Chair: Eduardo Gutiérrez-Peña

11:00-11:30 Gaussian process priors for monotone functions
Raquel Montes Diez and Jeremy Oakley

11:30-12:00 Mixture priors for Bayesian nonparametrics
Sonia Petrone and Piero Veronesse

12:00-12:30 Bayesian Multiscale Modeling
Marco Ferreira