Call for Papers

Complexity in Economics: Big Data and Parallelization
6th ESOBE Annual Conference, October 29-30, 2015
Study Center Gerzensee, Switzerland

The increased availability of large disaggregated datasets opens up the possibility to analyse economic and financial issues from a different perspective. The build-up of financial imbalances and excessive risk-taking before the financial crisis, and the effects of the crash, call for the analysis of the interaction between the financial and the real sector and the linkages between interconnected banks; the insights gained from such analyses hold promise to improve regulation. In the area of economic development, field data and their network structure yield valuable insights into individual decision making with direct implications for policy. On the methodological side, recent advances in estimation methods and hardware implementation substantially reduce the restrictions imposed by the curse of dimensionality and complexity.

This year's European Seminar on Bayesian Econometrics, www.esobe.org, focusses on these issues. The annual conference is hosted by the Study Center Gerzensee, Foundation of the Swiss National Bank.

The scientific program includes keynote addresses by
John Geweke, University of Technology, Sydney
Matthew O. Jackson, Stanford University
Frank Schorfheide, University of Pennsylvania, Philadelphia

Moreover, a special session on the **Interaction between Computation, Forecasting and Decision Analysis in Bayesian Econometrics** will be held in honour of John Geweke. Confirmed speakers in this session include
Gianni Amisano, European Central Bank
Sylvia Frühwirth-Schnatter, Vienna University of Economics and Business
Herman K. van Dijk, Erasmus University Rotterdam

In addition, the program includes contributed papers sessions, a special junior researcher session and a poster session. The organizers welcome papers in the area of macroeconomics and finance broadly defined, dealing with questions related to
- processing and analysing large, disaggregated data,
- forecasting under parameter and model uncertainty,
- nonlinear modelling.

Papers should be submitted through the conference website before **June 30, 2015,** http://www.szgerzensee.ch/research/conferences/other/esobe2015/**.** Acceptance decisions will be communicated by **July 20, 2015**. For an accepted paper to be included in the final program, the presenter must register and pay the registration fee by **July 31, 2015**, see the conference website for details.

The registration fee is CHF 200.- for regular participants and CHF 140.- for junior researchers who received their PhD after October 2010 or expect to graduate by November 2017 (a CV has to be submitted during the registration process). The fee covers room and board at the Study Center's hotel from Wednesday, October 28, evening, to Friday, October 30, end of conference (around 16.30).

Papers presented at the conference or related to the main conference theme, particularly the topic of the special session, may be submitted for publication in a special issue of the Journal of Econometrics in honour of John Geweke. The submission period will end on **February 28, 2016**. For final acceptance, the papers have to pass the standard refereeing process and be re-submitted within given deadlines.

Program Committee: Sylvia Frühwirth-Schnatter
                              Sylvia Kaufmann (Chair)
                              Herman K. van Dijk

ESOBE European Seminar on Bayesian Econometrics