

The Research Centre of the Faculty of Economics
cordially invites you to a research seminar
on **Monday, 23rd April 2018**
at **12 p.m.** in room **P-119**
at the **Faculty of Economics, University of Ljubljana**

Author:

Bettina Grün

Johannes Kepler University Linz

will present the article:

“Semi-parametric regression under model uncertainty in economic applications”

“Economic theory does not always specify the functional relationship between dependent and explanatory variables, or even isolate a particular set of covariates. This means that model uncertainty is pervasive in empirical economics. In this paper we indicate how Bayesian semi-parametric regression methods in combination with stochastic search variable selection techniques simultaneously (1) identify robust linear effects, (2) detect covariates having robust non-linear effects while (3) accounting for model uncertainty. The advantages of this approach are illustrated on important applications in empirical economics, namely willingness to pay for housing and cross-country growth regression.”

You can register for the free seminar by phone (01) 58-92-490, or via e-mail:
research.seminars@ef.uni-lj.si by Sunday, 22nd April 2018.

You can find all information regarding future research seminars on following link:
http://www.ef.uni-lj.si/raziskovanje/seminarji_in_konference

We look forward to seeing you!

