

Papers for Discussion and Presentation

References

- C. A. Abanto-Valle, G. Rodríguez, and L. M. Castro Cepero. Approximate bayesian estimation of stochastic volatility in mean models using hidden markov models: Empirical evidence from emerging and developed markets. *Computational Economics*, pages 1–27, 2023.
- Carlos A. Abanto-Valle and Dipak K. Dey. State space mixed models for binary responses with scale mixture of normal distributions links. *Computational Statistics & Data Analysis*, 71:274–287, 2014. doi: <https://doi.org/10.1016/j.csda.2013.01.009>.
- Carlos A. Abanto-Valle, Dipak K. Dey, and Xun Jiang. Binary state space mixed models with flexible link functions: a case study on deep brain stimulation on attention reaction time. *Statistics and Its Interface*, 8(2):187–194, 2015. doi: <https://dx.doi.org/10.4310/SII.2015.v8.n2.a6>.
- Yuzhi Cai, Julian Stander, and Neville Davies. A new Bayesian approach to quantile autoregressive time series model estimation and forecasting. *Journal of Time Series Analysis*, 33(4):684–698, 2012. doi: <https://doi.org/10.1111/j.1467-9892.2012.00800.x>.
- C. W. S. Chen and S. Lee. Generalized Poisson autoregressive models for time series of counts. *Computational Statistics and Data Analysis*, 99:51–67, 2016. doi: <https://doi.org/10.1016/j.csda.2016.01.009>.
- Cathy W.S. Chen, Toshiaki Watanabe, and Edward M.H. Lin. Bayesian estimation of realized GARCH-type models with application to financial tail risk management. *Econometrics and Statistics*, 28:30–46, 2023. doi: <https://doi.org/10.1016/j.ecosta.2021.03.006>.
- C.W.S. Chen and C.T.H. Chien. Improving Quantile Forecasts via Realized Double Hysteretic GARCH Model in Stock Markets. *Computational Economics*, 2024. doi: <https://doi.org/10.1007/s10614-024-10563-y>.

- C. Q. da Silva and H. S. Migon. Hierarchical dynamic beta model. *REVSTAT, Statistical Journal*, 14(1):49–73, 2016. doi: <https://doi.org/10.57805/revstat.v14i1.178>.
- P. de Zea Bermudez, J. Miguel Marín, Håvard Rue, and Helena Veiga. Integrated nested Laplace approximations for threshold stochastic volatility models. *Econometrics and Statistics*, 30:15–35, 2024.
- F. F. do Nascimento, D. Gamerman, and H. F. Lopes. Time-varying extreme pattern with dynamic models. *TEST*, 25:131–149, 2016. doi: <https://doi.org/10.1007/s11749-015-0444-4>.
- A. Fasano, G. Rebaudo, D. Durante, and S. Petrone. A closed-form filter for binary time series. *Statistics and Computing*, 31(47):1–20, 2021. doi: <https://doi.org/10.1007/s11222-021-10022-w>.
- K. C. M. Gonçalves, H. S. Migon, and L. S. Bastos. Dynamic quantile linear models: A Bayesian approach. *Bayesian Analysis*, 15(2):335–362, 2020. doi: <https://doi.org/10.1214/19-BA1156>.
- Matthew Heiner and Athanasios Kottas. Autoregressive density modeling with the Gaussian process mixture transition distribution. *Journal of Time Series Analysis*, 43(2):157–177, 2022.
- Daniel F. Schmidt and Enes Makalic. Estimation of stationary autoregressive models with the bayesian lasso. *Journal of Time Series Analysis*, 34(5):517–531, 2013. doi: <https://doi.org/10.1111/jtsa.12027>.
- Maria Eduarda Silva, Isabel Pereira, and Brendan McCabe. Bayesian outlier detection in non-gaussian autoregressive time series. *Journal of Time Series Analysis*, 40(5):631–648, 2019. doi: <https://doi.org/10.1111/jtsa.12439>.
- Sigrunn Holbek Sørbye and Håvard Rue. Penalised complexity priors for stationary autoregressive processes. *Journal of Time Series Analysis*, 38(6):923–935, 2017. doi: <https://doi.org/10.1111/jtsa.12242>.
- Wenjie Zhao and Raquel Prado. Efficient Bayesian PARCOR approaches for dynamic modeling of multivariate time series. *Journal of Time Series Analysis*, 41(6):759–784, 2020. doi: <https://doi.org/10.1111/jtsa.12534>.