



# II International Workshop on Bayesian Statistics

CUNEF Universidad, Madrid • June 4–5, 2026

## Program Overview

### Thursday, 4 June 2026

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| <b>8:00 – 9:00</b>   | Registration   |
| <b>9:00 – 9:15</b>   | Opening remarks  |
| <b>9:15 – 10:15</b>  | <b>Keynote 1</b> <i>Peter Müller</i>                           |
| <b>10:15 – 11:15</b> | <b>Keynote 2</b> <i>David Rossell</i>                          |
| <b>11:15 – 11:45</b> | <i>Coffee Break</i>  |
| <b>11:45 – 13:05</b> | Contributed Session I: Time Series & Financial Econometrics    |
| <b>13:05 – 14:35</b> | <i>Lunch</i>   |
| <b>14:35 – 15:35</b> | Contributed Session II: Model Selection                        |
| <b>15:35 – 16:35</b> | <b>Keynote 3</b> <i>Stefano Cabras</i>                         |
| <b>16:35 – 17:05</b> | <i>Coffee Break</i>  |
| <b>17:05 – 18:05</b> | Contributed Session III: Applied Bayesian Methods              |
| <b>18:05 – 19:05</b> | <b>Keynote 4</b> <i>Sylvia Frühwirth-Schnatter</i>             |
| <b>20:00</b>         | Group Photo at the entrance of the ALMANSA campus              |
| <b>20:30</b>         | Conference dinner (at Sal Gorda, calle Beatriz de Bobadilla 9) |

### Friday, 5 June 2026

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|----------------------|--|
| <b>9:00 – 10:00</b>  | <b>Keynote 5</b> <i>Lola Ugarte</i>  |
| <b>10:00 – 11:40</b> | Contributed Session IV: Adversarial Learning & Robust ML                       |
| <b>11:40 – 12:15</b> | <i>Coffee Break</i>  |
| <b>12:15 – 13:15</b> | <b>Keynote 6</b> <i>José Miguel Hernández-Lobato</i>                           |
| <b>13:15 – 14:45</b> | <i>Lunch</i>   |
| <b>14:45 – 15:45</b> | Contributed Session V: Spatial & Temporal Modeling                             |
| <b>15:45 – 16:45</b> | <b>Keynote 7</b> <i>Daniel Hernández-Lobato</i>                                |
| <b>16:45 – 17:00</b> | Closing remarks and announcement of the María Eugenia Castellanos Award winner |

**Workshop Venue:** C. de Leonardo Prieto Castro, 2, Moncloa – Aravaca, 28040 Madrid  
**Room:** Aula F1.2 – LPC Campus

#### Presentation lengths:

- Keynote talk: 60 minutes (50 min presentation + 10 min Q&A)
- Contributed talk: 20 minutes (15 min presentation + 5 min Q&A)

## Detailed Program

### Thursday, 4 June 2026

|  |  |               |
|--|--|---------------|
| 8:00 – 9:00  | Registration   |               |
| 9:00 – 9:15  | Opening remarks  |               |
| 9:15 – 10:15   | <b>Keynote 1</b> Peter Müller: <i>A semi-parametric Bayesian GLM and applications to outcome dependent sampling</i>                    |               |
| 10:15 – 11:15  | <b>Keynote 2</b> David Rossell: <i>High-dimensional model selection: transfer learning and projected computation</i>                   |               |
| 11:15 – 11:45  | Coffee Break   |               |
| <b>Contributed Session I: Time Series &amp; Financial Econometrics</b> |  | 11:45 – 13:05 |
| 11:45 – 12:05  | Eoghan O'Neill: Nonlinear Autoregressive Models for Functional Time Series with Bayesian Additive Regression Trees                     |               |
| 12:05 – 12:25  | Igor F. B. Martins: State-dependent realized stochastic covariance model   |               |
| 12:25 – 12:45  | María F. Pintado: Bayesian Markov-Switching Partial Reduced-Rank Regression  |               |
| 12:45 – 13:05  | Juan Ballesteros-Gómez: Bayesian Extreme Value Theory with Hawkes-AR-Gumbel Dependence for Extreme CVaR Estimation in Operational Risk |               |
| 13:05 – 14:35  | Lunch  |               |
| <b>Contributed Session II: Model Selection</b>                         |  | 14:35 – 15:35 |
| 14:35 – 14:55  | Lorenzo Capello: Bayesian Model Checks and Improvements for Discrete Data  |               |
| 14:55 – 15:15  | Gonzalo García-Donato: Objective Model Prior Probabilities in Variable Selection   |               |
| 15:15 – 15:35  | Carlos García Meixide: Shrinkage through multiple identifiability  |               |
| 15:35 – 16:35  | <b>Keynote 3</b> Stefano Cabras: <i>Objective Bayesian Model Uncertainty Quantification under Missing Data</i>                         |               |
| 16:35 – 17:05  | Coffee Break   |               |
| <b>Contributed Session III: Applied Bayesian Methods</b>               |  | 17:05 – 18:05 |
| 17:05 – 17:25  | Yago Aguado-Carrillo-de-Albornoz: Information-based Bayesian Optimization with Expert Human Feedback                                   |               |
| 17:25 – 17:45  | Adam Olivares: Applied Bayesian nonparametric modeling under likelihood ratio order constraints  |               |
| 17:45 – 18:05  | Miguel Franco Pérez: Latent advertising stock and saturation for Marketing Mix Modeling: a field for Bayesian methods' expansion       |               |
| 18:05 – 19:05  | <b>Keynote 4</b> Sylvia Frühwirth-Schnatter: <i>Sparse Bayesian Factor Analysis for Gaussian and non-Gaussian Data</i>                 |               |
| 20:00  | Group Photo in the ALMANSA campus  |               |
| 20:30  | Conference dinner (at Sal Gorda, calle Beatriz de Bobadilla 9)   |               |

## Friday, 5 June 2026

|   |  |                      |
|---|--|----------------------|
| <b>9:00 – 10:00</b>   | <b>Keynote 5</b> <i>Lola Ugarte: On smoothing risk patterns in areal data</i>  |                      |
| <b>Contributed Session IV: Adversarial Learning &amp; Robust ML</b> |  | <b>10:00 – 11:40</b> |
| 10:00 – 10:20   | <i>Pablo G. Arce: A Unified Bayesian Framework for Adversarial Robustness</i>  |                      |
| 10:20 – 10:40   | <i>Daniel Corrales: Bayesian Online Test Time Adaptation: A General Framework</i>  |                      |
| 10:40 – 11:00   | <i>Miguel Santos: Adversarial observations in Probabilistic State-Space Models for Robust Reinforcement Learning</i>                                     |                      |
| 11:00 – 11:20   | <i>Mario Chacón-Falcón: Tracking Latent Goals for Robust Reinforcement Learning</i>  |                      |
| 11:20 – 11:40   | <i>Jose Manuel Camacho: A Bayesian computational framework for general security games</i>  |                      |
| 11:40 – 12:15   | <i>Coffee Break</i>  |                      |
| <b>12:15 – 13:15</b>  | <b>Keynote 6</b> <i>José Miguel Hernández-Lobato: Decoupled PFNs: Identifiable Epistemic and Aleatoric Uncertainty in Prior-Fitted Networks</i>          |                      |
| 13:15 – 14:45   | <i>Lunch</i>   |                      |
| <b>Contributed Session V: Spatial &amp; Temporal Modeling</b>       |  | <b>14:45 – 15:45</b> |
| 14:45 – 15:05   | <i>Pepa Ramírez-Cobo: Fair spatial predictions in urban analytics: a Bayesian approach</i>   |                      |
| 15:05 – 15:25   | <i>Dominik Wielath: A Bayesian Spatiotemporal Varying-Coefficient Model for Multi-Patient Intracranial Recordings</i>                                    |                      |
| 15:25 – 15:45   | <i>Juan Marcen-Gutierrez: A Bayesian spatio-temporal model for precipitation with two sources of zeros</i>   |                      |
| <b>15:45 – 16:45</b>  | <b>Keynote 7</b> <i>Daniel Hernández-Lobato: Joint entropy search for multi-objective Bayesian optimization with constraints and multiple fidelities</i> |                      |
| <b>16:45 – 17:00</b>  | Closing remarks  |                      |

## Conference Locations

1. LPC Campus (workshop venue): C. de Leonardo Prieto Castro, 2, Moncloa - Aravaca, 28040 Madrid
2. Restaurant Sal Gorda: C. de Beatriz de Bobadilla 9, Moncloa - Aravaca, 28040 Madrid
3. Entrance to the Almansa campus (not the workshop venue)

