ALFRED WEBER INSTITUTE
FOR ECONOMICS

UNIVERSITÄT
HEIDELBERG
ZUKUNFT
SEIT 1386

Financial Econometrics & Macroeconomic Expectations Workshop

April 11, 2024 (2 pm – 5:30 pm)

14:00 – 14:30	Who is updating Stock Market Expectations in Response to Market Turmoil? **Marina da Silva Rapp** (Heidelberg University)
14:30 – 15:00	Real-time Monitoring Growth at Risk using the Survey of Professional Forecasters **Manuel Schick** (Heidelberg University)
15:00 – 15:30	Coffee Break
15:30 – 16:00	Beyond the Numbers: How Narratives about Inflation Shape Professional Forecasters' Stock Market Expectations **Julius Schoelkopf** (Heidelberg University)
16:00 – 16:30	Modeling Volatility Cycles: The Univariate MF2-GARCH Model **Christian Conrad** (Heidelberg University)
16:30 – 17:00	Coffee Break
17:00 – 17:30	Portfolio Choice with the Multivariate MF2-GARCH Model **Anne Opschoor** (Vrije Universiteit Amsterdam)
18:00 –	Dinner at Limoncello Cucina e Vino

Location: Villa Menzer, Grüner Salon
Dilsberger Str. 2, 69151 Neckargemünd
(5 Minutes from S-Bahn stop Neckargemünd Altstadt)

Local organizer: Christian Conrad
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