UNIVERSITÄT MANNHEIM

Karlsruher Institut für Technologie

HeiKaMEtrics

UNIVERSITÄT HEIDELBERG ZUKUNFT SEIT 1386

Friday, 10th of July 2015, KIT Campus Süd, Bdg. 20.12 room 002

09:00 – 09:40	Testing Against Local Asymmetry in Tail Dependence Functions **Carsten Bormann** (Karlsruhe Institute of Technology) *Discussant: **Alexander Glas** (University of Heidelberg)*
09:40 – 10:20	Predicting Volatility Using Mixed-frequency Data **Onno Kleen** (University of Heidelberg) *Discussant: **Carsten Bormann** (Karlsruhe Institute of Technology)*
10:20 – 11:00	The Variance Risk Premium and Fundamental Uncertainty **Karin Loch** (University of Heidelberg) *Discussant: **Fabian Krüger** (Heidelberg Institute for Theoretical Studies)*
11:00 – 11:20	Coffee break
11:20 – 12:00	Measuring Connectedness of Euro Area Sovereign Risk **Rebekka Gätjen** (Karlsruhe Institute of Technology) *Discussant: **Karin Loch** (University of Heidelberg)*
12:00 – 12:40	Inflation Uncertainty, Disagreement and Monetary Policy: Evidence from the ECB Survey of Professional Forecasters **Alexander Glas** (University of Heidelberg) *Discussant: **Rebekka Gätjen** (Karlsruhe Institute of Technology)*
12:40 – 14:00	Lunch break
14:00 – 14:40	When Does Information on Forecast Variance Improve the Performance of a Combined Forecast? **Matthias Hartmann** (University of Heidelberg) *Discussant: **Andreas Dzemski** (University of Mannheim)*
14:40 – 15:20	Using Entropic Tilting to Combine BVAR Forecasts with External Nowcasts **Fabian Krüger** (Heidelberg Institute for Theoretical Studies) *Discussant: **Onno Kleen** (University of Heidelberg)*
15:20 – 15:40	Coffee break
15:40 – 16:20	Testing Index Sufficiency with a Predicted Index **Andreas Dzemski** (University of Mannheim) *Discussant: **Chong Liang** (Karlsruhe Institute of Technology)*
16:20 – 17:00	Determination of Vector Error Correction Models in Higher Dimensions **Chong Liang** (Karlsruhe Institute of Technology) *Discussant: **Matthias Hartmann** (University of Heidelberg)*

organizers: Prof. Dr. Christian Conrad (Heidelberg University) and Prof. Dr. Melanie Schienle (Karlsruhe Institute of Technology)
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