

# HeiKaMEtrics-Workshop

Thursday, 25 January 2018, KIT Campus B (Bdg. 09.21) Blücherstr.17, Foyer

- 09:30 – 10:10 [Portfolio-Selection Using Bregman Loss Functions](#)  
**Onno Kleen** (Heidelberg University)  
*Discussant: Mehmet Madensoy (University of Mannheim)*
- 10:10 – 10:50 [Interpretation of Point Forecasts with Unknown Directive](#)  
**Patrick Schmidt** (Heidelberg Institute for Theoretical Studies)  
*Discussant: Alexander Glas (Heidelberg University)*
- 10:50 – 11:05 Kurzvortrag: [Forecasting High-Dimensional Realized Covariance Matrices](#)  
**Michael Stollenwerk** (Heidelberg University)
- 11:05 – 11:35 Coffee break
- 11:35 – 12:15 [Do Macroeconomic Forecasts Improve Predictions of Future Stock Market Volatility?](#)  
**Alexander Glas** (Heidelberg University)  
*Discussant: Alexander Jordan (Heidelberg Institute for Theoretical Studies)*
- 12:15 – 12:55 [Effectiveness of Policy and Regulation on Connectedness of European Sovereign Credit Risk Markets](#)  
**Rebekka Buse** (Karlsruhe Institute of Technology)  
*Discussant: Alexander Kreiß (Heidelberg University)*
- 12:55 – 14:10 Lunch break
- 14:10 – 14:50 [Measuring the Information Content of Limit Order Books](#)  
**Shi Chen** (Karlsruhe Institute of Technology)  
*Discussant: Onno Kleen (Heidelberg University)*
- 14:50 – 15:30 [Nonparametric Regression for Objects in Metric Spaces](#)  
**Christof Schötz** (Heidelberg University)  
*Discussant: Chong Liang (Karlsruhe Institute of Technology)*
- 15:30 – 15:45 Kurzvortrag: [Introduction to Hawkes processes and their applications](#)  
**Marilena Müller** (Heidelberg University)
- 15:45 – 16:00 Coffee break
- 16:00 – 16:40 [Nonparametric inference for continuous-time event counting and link-based dynamic network models](#)  
**Alexander Kreiß** (Heidelberg University)  
*Discussant: Shi Chen (Karlsruhe Institute of Technology)*
- 16:40 – 17:20 [Robust Forecast Evaluation of Expected Shortfall](#)  
**Fabian Krüger** (Heidelberg University)  
*Discussant: Dimo Bart (University of Mannheim)*
- 17:20 – 18:00 [Hypothesis Testing in High Dimensional VAR](#)  
**Chong Liang** (Karlsruhe Institute of Technology)  
*Discussant: Christof Schötz (Heidelberg University)*
- 18:30 Dinner at l'incontro (at own expense)