HKMetrics-Workshop@HD

February 05, 2021

08:50 Login and Welcome

09:00 – 9:50 Chair: Christian Conrad (40 min talk, 10 min questions)

Bernd Schwaab, ECB: "Modeling Extreme Events: Time-Varying Extreme Tail Shape"

Break: 10 min

10:00 – 11:30 Chair: Melanie Schienle (20 min talk, 5 min discussion, 5 min questions)

Giovanni Ballarin, MA: "Ridge Regularized Estimation of VAR Models for Inference and Sieve Approximation"
Discussant: **Shi Chen**, KIT

Jonas Brehmer, HITS: "Scoring Interval Forecasts: Equal-Tailed, Shortest, and Modal Interval"
Discussant: **Marilena Müller**, HD

Lora Pavlova, KIT: "Approximating Fixed-horizon Uncertainty Forecasts Using Fixed-event Uncertainty Forecasts"
Discussant: **Giovanni Ballarin**, MA

Break: 20 min

11:50 – 13:00 Poster Session, Chair: Carsten Trenkler (3 min presentation, poster or 2 slides)

Nils Koster, KIT: "Puberty of Neural Networks"

Local organizer: Christian Conrad
Contact: christian.conrad@awi.uni-heidelberg.de

Manuel Schick, HD: “Indirect Inference Estimation of Stochastic Volatility Models using Neural Networks”

Christof Schötz, HD: “Regression for Nonstandard Data”

Daniel Wolfram, KIT: “Evaluating Ensembles of Quantile Forecasts - an Application to COVID-19”

13:00 – 14:00 Chair: Enno Mammen (20 min talk, 5 min discussion, 5 min questions)

Joseph Meyer, HD: “Random Planted Forests”
Discussant: **Jonas Krampe**, MA

Michael Stollenwerk, HD: “The HEAVY GAS Skew-t Noncentral-F Model for Realized Covariance Matrices”
Discussant: **Timo Dimitriadis**, HD

Break: 10 min

14:10 – 15:00 Chair: Fabian Krüger (40 min talk, 10 questions)

Michael Vogt, Ulm University: “Estimating the Lasso's Effective Noise”

Zoom Link:

https://kit-lecture.zoom.us/j/69009453889?pwd=QkErWWNoODBTSThZaWVkZGQzTFl5UT09
Meeting-ID: 690 0945 3889
Kenncode: 552683

Wonder.me:

https://www.wonder.me/r?id=6c3043fb-6f76-4165-b566-77842376bed6

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