

HKMetrics-Workshop@UM

Friday May, 20, University of Mannheim
Schloss, Lecture Hall SN 163 (1st floor)

10.00-10.40	Johannes Resin (Heidelberg Institute for Theoretical Studies) 'Regression Diagnostics meets Forecast Evaluation: Conditional Calibration, Reliability Diagrams, and Coefficient of Determination' <i>Discussant: Jonas Krampe</i> (University of Mannheim)
10.40-11.00	Benedikt Schulz (Karlsruhe Institute of Technology) 'Aggregating distribution forecasts from deep ensembles'
11.00-11.30	Coffee Break
11.30-12.10	So Jin Lee (University of Mannheim) 'Granular Time Series Detection: A Geometric Approach' <i>Discussant: Rebekka Buse</i> (Karlsruhe Institute of Technology)
12.10-12:30	Thomas Eife (University of Heidelberg) 'Measuring Inflation Expectations: How Stable Are Density Forecasts?'
12.30-14.00	Lunch Break
14.00-14.30	Martin Schlather (University of Mannheim) 'Semigroup-Based Principle Component Analysis'
14.30-15.10	Michael Stollenwerk (University of Heidelberg) 'Probability Distributions and GAS Models for Realized Covariance Matrices' <i>Discussant: Alexander Kreiß</i> (University of Leipzig)
15.10-16.40	Poster Session with Coffee and Tea Giovanni Ballarin (MA), Sergio Brenner Miguel (HD), Fabian Kächele (KIT), Karsten Reichold (Dortmund), Lotta Rütter (KIT), Mengshan Xu (MA), Daniel Wolfram (KIT)

16.40-17.20	Björn Höppner (University of Bonn) 'Missing Data in Asset Pricing Panels' <i>Discussant: Christoph Rothe</i> (University of Mannheim)
17.20-17.50	Senchen Liu (University of Frankfurt) 'Modeling Distributional Treatment Effects with Misreported Discrete Survey Data – An Application to Marijuana Legalization in the U.S.'
18.30	Dinner at Restaurant 'Dachgarten' (Engelhorn Department Store, 6 th floor, O5, 9-12, at own expense)

Poster Presentations (15.10-16:40)

Giovanni Ballarin (University of Mannheim)

'Kalman and Particle Filtering for Nonlinear Random Recurrent Networks'

Sergio Brenner Miguel (University of Heidelberg)

'Multiplicative Deconvolution in a Bivariate Stochastic Volatility Model'

Fabian Kächele (Karlsruhe Institute of Technology)

'Approximation of the empirical copula process revisited: A simple plug-in estimator'

Karsten Reichold (University of Dortmund)

'A Bootstrap-Assisted Self-Normalization Approach to Inference in Cointegrating Regressions'

Lotta Rüter (Karlsruhe Institute of Technology)

'Identifying Success Factors of Microcredits Using Robust Variable Selection for High-Dimensional Panel Data'

Mengshan Xu (University of Mannheim)

'Policy choice in time Series by empirical welfare maximization'

Daniel Wolfram (Karlsruhe Institute of Technology)

'Collaborative nowcasting of COVID-19 hospitalization incidences'
