



# HeiKaMEtrics

---

Thursday, February 18, 2016, Heidelberg University, Bergheimer Straße 20, Seminarraum WiSo.

10:00 - 10:40 “The Linear-in-Means Model in the Time Domain: A Structural VAR Approach for Network Identification”

**Ruben Hipp** (University of Mannheim)

*Discussant: Onno Kleen (Heidelberg University)*

10:40 - 11:00 Coffee break

11:00 - 11:40 “Measuring Connectedness of Euro Area Sovereign Risk?”

**Rebekka Gätjen** (Karlsruhe Institute of Technology)

*Discussant: Alexander Glas (Heidelberg University)*

11:40 - 12:20 “Macroeconomic Expectations and the Time-Varying Stock-Bond Correlation: International Evidence ”

**Karin Loch** (Heidelberg University)

*Discussant: Rebekka Gätjen (Karlsruhe Institute of Technology)*

12:30 - 14:30 Lunch at Zafferano

14:30 - 15:10 “Estimation of Cointegrated MCARMA Processes”

**Markus Scholz** (Karlsruhe Institute of Technology)

*Discussant: Chong Liang (Karlsruhe Institute of Technology)*

15:10 - 15:50 “Vector Error Correction Models with Diverging Dimension”

**Chong Liang** (Karlsruhe Institute of Technology)

*Discussant: Markus Scholz (Karlsruhe Institute of Technology)*

15:50 - 16:20 Tea time

16:20 - 16:30 “The Open Forecasting Project”

**Onno Kleen** (Heidelberg University)

16:30 - 17:10 “Forecast Performance, Disagreement and Heterogeneous Signal-to-Noise Ratios”

**Matthias Hartmann** (Heidelberg University)

*Discussant: Fabian Krüger (HITS)*

17:10 - 17:50 “Combining Density Forecasts Under Various Scoring Rules: An Analysis of UK Inflation”

**Fabian Krüger** (HITS)

18:30 Dinner at Tati

---

Organizers: Prof. Dr. Christian Conrad (Heidelberg University), Prof. Dr. Melanie Schienle (Karlsruhe Institute of Technology) and Prof. Dr. Carsten Trenkler (University of Mannheim)

Contact: [onno.kleen@awi.uni-heidelberg.de](mailto:onno.kleen@awi.uni-heidelberg.de)