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 Identication" **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)
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