



HeiKaMEtrics Workshop

Thursday, November 3 2016, University of Mannheim, L7, 3-5, Room 457/458

13:00 - 13:40 “Probabilistic Forecasting and Comparative Model Assessment Based on Markov Chain Monte Carlo Output”

Fabian Krüger (Heidelberg University)

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

13:40 - 14:00 “Evaluating Systemic Risk Forecasts”

Onno Kleen (Heidelberg University)

14:00 - 14:40 “Thresholded Covariance Matrix Estimation using High Frequency Trading Data”

Chong Liang (Karlsruhe Institute of Technology)

*Discussant: **Onno Kleen** (Heidelberg University)*

14:40 - 15:10 Coffee break

15:10 - 15:50 “Conditional Density estimation of categorical data given functional regressors”

Lena Reichmann (University of Mannheim)

*Discussant: **Nicolas Asin** (Heidelberg University)*

15:50 - 16:30 “Adaptive non-parametric instrumental regression in the presence of dependence”

Nicolas Asin (Heidelberg University)

*Discussant: **Lena Reichmann** (University of Mannheim)*

16:30 - 16:50 Time for a quick second coffee or tea

16:50 - 17:30 “Modelling Dynamic Networks Using Counting Processes”

Alexander Kreiß (Heidelberg University)

*Discussant: **Ruben Hipp** (University of Mannheim)*

17:30 - 18:10 “Statistical Inference for Financial Connectedness”

Ruben Hipp (University of Mannheim)

*Discussant: **Alexander Kreiß** (Heidelberg University)*

18:30 Dinner at Familienbetrieb (reservation has to be confirmed)