UNIVERSITÄT HEIDELBERG
ZUKUNFT
SEIT 1386

UNIVERSITÄT MANNHEIM

KIT
Karlsruher Institut für Technologie

7th HKMetrics (Online) Workshop

hosted by the Karlsruhe Institute of Technology

Thursday July 9th, 2020

10:30 - 11:00	'Nonparametric Estimation of Truncated Conditional Expectation Functions' **Tomasz Olma** (University of Mannheim) *Discussant:* ***Sergio Brenner Miguel*** *(Heidelberg University)*
11:00 - 11:20	'Predicting House Prices in NYC: Feature Learning Using CNNs' **Konstantin Görgen** (Karlsruhe Institute of Technology)
11:20 - 11:50	'Volatility Forecasting for Low-volatility Investing' **Onno Kleen** (Heidelberg University) *Discussant:* ***Giovanni Ballarin*** *(University of Mannheim)*
11:50 - 12:10	*Coffee Break*
12:10 - 13:00	*Poster Session* 'The Role of Information and Experience for Households' Inflation Expectations' **Alexander Glas** (FAU Erlangen-Nürnberg) 'Dynamic Spillovers in U.S. Industrial Sectors' **Rebekka Buse** (Karlsruhe Institute of Technology) 'Ridge Regression for Estimation of Vector Autoregression Models' **Giovanni Ballarin** (University of Mannheim) 'ROC Movies, UROC Curves, and CPA' **Eva-Maria Walz** (Karlsruhe Institute of Technology and Heidelberg Institute for Theoretical Studies) 'The German COVID19 Forecast Hub: Aggregation and Combination of COVID19 Death Forecasts' **Johannes Bracher** (Karlsruhe Institute of Technology)

Organizers: Melanie Schienle, Fabian Krüger, Konstantin Görgen, Lora Pavlova (Karlsruhe Institute of Technology). Contact: lora.pavlova@kit.edu